LATINOS TRADING

BACKTEST REPORT

Backtest #41307 · BWB · EVO_GG1RSISNIP_v1566

ROI	Sharpe	Win Rate	Max Drawdown
+12.63%	1.03	50.0%	-9.20%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1566 strategy achieved a 12.63% ROI on BWB, yet the 50% win rate and mere two trades render the 1.03 Sharpe ratio statistically insignificant. A 9.20% maximum drawdown suggests exposure to unmitigated downside risk during periods of volatility, while the sample size is far too small to confirm robustness against market regime shifts. We must expand the backtest horizon to include multiple market cycles before deploying live capital. Increasing the trade count to at least fifty is essential for validating the edge.

ADDITIONAL METRICS

CAGR	**12.63%**
Sortino Ratio	**0.80**
Turnover	**4.10x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11266.05**