LATINOS TRADING

BACKTEST REPORT

Backtest #36351 · BWB · EVO_GG1RSISNIP_v248

ROI	Sharpe	Win Rate	Max Drawdown
+13.35%	1.07	50.0%	-9.20%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v248 strategy delivered a 13.35% gain on BWB, but the sample size of only two trades renders the 50% win rate statistically insignificant. A Sharpe ratio of 1.07 suggests reasonable risk-adjusted returns, yet the 9.20% maximum drawdown indicates notable volatility that warrants caution before scaling. Without a larger dataset, it is impossible to confirm if the signal logic is robust or merely capturing noise. The next step is to run a walk-forward analysis or expand the testing window to validate performance consistency across different market regimes.

ADDITIONAL METRICS

CAGR	**13.35%**
Sortino Ratio	**0.84**
Turnover	**4.11x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11338.82**