LATINOS TRADING

BACKTEST REPORT

Backtest #36432 · BWB · EVO_GG1RSISNIP_v383

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_v383 strategy generated a 12.63% return on BWB, driven by a single winning trade that offset a loss, resulting in a flat 50% win rate. While the Sharpe ratio of 1.03 indicates acceptable risk-adjusted returns, the 9.20% maximum drawdown and critically low sample size of just two trades severely limit statistical significance. This lack of data points makes it impossible to confirm whether the strategy relies on genuine alpha or random noise. The primary next step is to run a robustness check by backtesting on alternative timeframes or assets to validate the signal logic before live deployment.

ADDITIONAL METRICS

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

Generated 2026-08-26T08:27:30Z · latinostrading.com

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.