LATINOS TRADING

BACKTEST REPORT

Backtest #36509 · BWB · EVO_GG1RSISNIP_v390

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_v390 strategy generated a 12.63% ROI with a 1.03 Sharpe ratio, yet the 50% win rate and single-digit trade count render statistical significance impossible. A maximum drawdown of 9.20% indicates significant volatility, but the sample size of only two trades fails to provide any reliable confidence for live deployment. While the positive return is promising, the lack of sample depth suggests the results may be noise rather than a robust edge. We must expand the backtest window or adjust parameters to validate the signal before executing any capital allocation.

ADDITIONAL METRICS

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

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