LATINOS TRADING

BACKTEST REPORT

Backtest #36947 · BWB · EVO_GG1RSISNIP_v138

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_v138 strategy on BWB generated a nominal +12.63% ROI, yet the 50.0% win rate and only two total trades render the Sharpe ratio of 1.03 statistically insignificant. The 9.20% maximum drawdown suggests high volatility exposure that a robust sample size would likely dampen over time. With such a sparse transaction history, any performance metric lacks the confidence interval required for institutional allocation decisions. A longer backtest run across multiple market regimes is mandatory to validate the strategy's edge and determine if this result is noise or signal.

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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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.