LATINOS TRADING

BACKTEST REPORT

Backtest #37380 · BWB · EVO_GG1RSISNIP_v77

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_v77 strategy generated a modest 12.63% return with a 1.03 Sharpe ratio, yet the 50% win rate and single-digit drawdown are statistically unreliable given only two trades. Such a sparse sample size creates high variance, making the apparent efficiency meaningless for live deployment. The results suggest the strategy lacks robustness against market noise rather than capturing genuine alpha. We must expand the backtest window or adjust parameters to generate a sufficient trade history before considering execution.

ADDITIONAL METRICS

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