LATINOS TRADING

BACKTEST REPORT

Backtest #38054 · BWB · EVO_GG1RSISNIP_v324

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_v324 strategy on BWB shows a 12.63% ROI with a 1.03 Sharpe ratio, yet the sample size of only two trades renders these statistics statistically insignificant. A 50% win rate paired with a 9.20% maximum drawdown indicates high volatility that cannot be reliably assessed with such limited data. While the positive return is promising, the lack of frequency prevents distinguishing between luck and robust edge. The next critical step is to expand the backtest period or adjust parameters to generate at least one hundred trades before drawing operational conclusions. This approach ensures the strategy's risk profile is statistically validated rather than based on anomalous outcomes.

ADDITIONAL METRICS

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