

LATINOS TRADING

BACKTEST REPORT



Backtest #38765 · BWB · EVO_GG1RSISNIP_v1614

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_v1614 strategy on BWB shows a positive 12.63% return, yet the statistical significance is negligible due to only two trades executed. A 50% win rate with a sharp ratio of 1.03 suggests the edge is not yet robust, while a 9.20% drawdown indicates high volatility risk relative to the small sample size. We cannot confirm a sustainable alpha without more data points to validate the underlying signals. The next step is to run a forward walk-forward analysis on the latest month of data to test parameter stability 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