LATINOS TRADING

BACKTEST REPORT

Backtest #39379 · BWB · EVO_GG1RSISNIP_v1192

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_v1192 strategy on BWB delivered a +12.63% ROI with a Sharpe ratio of 1.03, but the sample size of only two trades renders the 50% win rate statistically insignificant and unreliable for live deployment. The 9.20% maximum drawdown is concerning given the low trade count, indicating potential overfitting to a specific price sequence rather than robust trend capture. Such a small dataset fails to validate whether the signal logic adapts to regime changes or simply exploits random noise. Before any capital allocation, you must run an extended backtest over at least 100 trades to confirm the alpha and reduce variance.

ADDITIONAL METRICS

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