LATINOS TRADING

BACKTEST REPORT

Backtest #40737 · BWB · EVO_GG1RSISNIP_v1644

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_v1644 strategy on BWB achieved a +12.63% ROI with a 1.03 Sharpe ratio, yet statistical significance remains negligible due to only two completed trades. A precise 50% win rate and 9.20% maximum drawdown indicate a high variance, single-trader sample that cannot reliably predict future performance. While the positive return suggests potential, the lack of historical depth creates substantial uncertainty regarding the strategy's robustness under varying market conditions. The most critical next step is expanding the backtest horizon to accumulate at least 50–100 trades before deploying live capital. Without this larger dataset, the observed profitability could easily be an outlier rather than a sustainable edge.

ADDITIONAL METRICS

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