LATINOS TRADING

BACKTEST REPORT

Backtest #36345 · BWB · EVO_GG1RSISNIP_v245

ROI	Sharpe	Win Rate	Max Drawdown
+13.35%	1.07	50.0%	-9.20%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v245 backtest on BWB shows a +13.35% ROI and a Sharpe ratio of 1.07, yet the 50.0% win rate and 9.20% drawdown reveal a fragile edge. Statistical confidence is critically low because only two trades occurred, making the results highly susceptible to noise rather than a robust alpha signal. The strategy likely fails to filter out market noise effectively, as evidenced by the high drawdown relative to the sample size. We must expand the sample period or adjust entry filters to validate whether this performance is repeatable before deployment.

ADDITIONAL METRICS

CAGR	**13.35%**
Sortino Ratio	**0.84**
Turnover	**4.11x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11338.82**