LATINOS TRADING

BACKTEST REPORT

Backtest #36352 · BWB · EVO_GG1RSISNIP_v247

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_v247 strategy on BWB delivered a 13.35% ROI with a modest 1.07 Sharpe ratio, yet the 50% win rate and single-digit drawdowns mask a critical flaw: only two executed trades provide insufficient statistical confidence for any institutional deployment. Such a sparse sample size renders the positive returns highly susceptible to regime noise rather than genuine alpha, making the observed performance statistically insignificant. Consequently, the strategy lacks robustness because it has not yet proven consistency across varied market conditions beyond a minimal event horizon. The immediate next step is to extend the lookback period or optimize entry filters to generate a larger trade count that validates the observed equity curve

ADDITIONAL METRICS

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

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.