LATINOS TRADING

BACKTEST REPORT

Backtest #36531 · BWB · EVO_GG1RSISNIP_v292

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_v292 strategy generated a positive 12.63% ROI on BWB, yet the statistical validity is negligible due to only two executed trades. A win rate of exactly 50% combined with a max drawdown of 9.20% suggests high variance that cannot be reliably estimated from such a limited sample. While the Sharpe ratio of 1.03 appears respectable, it lacks robustness without sufficient trade frequency to confirm risk-adjusted performance consistency. Immediate next steps require re-optimizing entry filters to increase trade generation and validate if the strategy can sustain profitability beyond this outlier sample.

ADDITIONAL METRICS

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

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