LATINOS TRADING

BACKTEST REPORT

Backtest #36725 · BWB · EVO_GG1RSISNIP_v329

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_v329 strategy on BWB shows modest gains with a positive Sharpe of 1.03, yet the 50% win rate offers no statistical confidence due to only two total trades. A maximum drawdown of 9.20% highlights significant volatility risk that the small sample size masks, making the results unreliable for live deployment. The strategy likely failed to capture broader market inefficiencies or suffered from overfitting to a very narrow price range. We must execute a longer backtest across different market regimes and increase the trade frequency to validate the 12.63% ROI before considering live allocation.

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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