LATINOS TRADING

BACKTEST REPORT

Backtest #36779 · BWB · EVO_GG1RSISNIP_v54

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_v54 backtest on BWB generated a nominal 12.63% return with a 50.0% win rate, yet the statistical significance is negligible due to only two executed trades. A maximum drawdown of 9.20% suggests volatility exposure is real, though the small sample size prevents reliable Sharpe ratio interpretation despite the reported 1.03 figure. This strategy requires more live data to confirm whether the edge is genuine or a result of overfitting to a specific market regime. We must expand the parameter space and run additional simulations before deploying capital.

ADDITIONAL METRICS

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