LATINOS TRADING

BACKTEST REPORT

Backtest #36903 · BWB · EVO_GG1RSISNIP_v248

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_v248 strategy on BWB generated a +12.63% return, yet statistical significance is impossible with only two trades. A 50% win rate paired with a Sharpe ratio of 1.03 indicates the edge is likely noise rather than a robust market inefficiency. The 9.20% maximum drawdown remains acceptable, but the sample size precludes any confidence in the strategy's forward performance. Increasing the historical lookback period or adjusting parameters to trigger more frequent signals is the immediate next step. Until the sample size expands beyond ten trades, these results should be treated as purely exploratory.

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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