LATINOS TRADING

BACKTEST REPORT

Backtest #36904 · BWB · EVO_GG1RSISNIP_v247

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_v247 backtest on BWB generated a 12.63% return with a Sharpe ratio of 1.03, yet the 50% win rate and a mere two trades provide insufficient statistical significance to validate the strategy's robustness. The observed 9.20% drawdown confirms that even a modest capital increase could expose the system to unacceptable risk given the low trade frequency. Without a larger sample size, the results likely reflect overfitting to specific market noise rather than a genuine edge. We must immediately expand the testing window or adjust parameters to secure at least 50 executed trades 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**