LATINOS TRADING

BACKTEST REPORT

Backtest #37110 · BWB · EVO_GG1RSISNIP_v339

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_v339 strategy on BWB generated a +12.63% return with a Sharpe ratio of 1.03, yet the 50% win rate and 9.20% max drawdown indicate high volatility per trade. Statistical confidence remains critically low given only two executed trades, making the performance profile statistically insignificant and prone to sampling error. The limited trade history suggests the signal logic lacks robustness across varied market conditions rather than capturing a true edge. We must expand the sample size by running a longer historical simulation or adjusting entry parameters before deploying live capital.

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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