LATINOS TRADING

BACKTEST REPORT

Backtest #37541 · BWB · EVO_GG1RSISNIP_v289

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_v289 strategy on BWB delivered a +12.63% return with a Sharpe ratio of 1.03, yet the 50% win rate and 9.20% drawdown signal high volatility in a tiny sample. Statistical confidence is negligible due to only two executed trades, making the results prone to extreme variance and lack of robustness. The strategy appears sensitive to specific price action rather than capturing a broad trend, as evidenced by the narrow trade count. We must expand the testing window or adjust entry filters to validate performance across different market regimes before deployment.

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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