LATINOS TRADING

BACKTEST REPORT

Backtest #37599 · BWB · EVO_GG1RSISNIP_v430

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_v430 strategy delivered a 12.63% return on BWB with a modest 1.03 Sharpe ratio, yet the statistical validity is negligible due to only two executed trades. A 50% win rate and 9.20% maximum drawdown cannot be distinguished from random noise with such a limited sample, rendering the performance metrics unreliable for production deployment. The results suggest potential viability but lack the necessary data density to confirm robustness across different market regimes. Before considering live capital allocation, we must run extended simulations on a broader dataset to validate the edge.

ADDITIONAL METRICS

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