LATINOS TRADING

BACKTEST REPORT

Backtest #37613 · BWB · EVO_GG1RSISNIP_v132

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_v132 strategy on BWB delivered a +12.63% ROI, yet the 50% win rate and only two trades indicate insufficient statistical confidence to generalize performance. A max drawdown of 9.20% suggests meaningful volatility, though the sample size is too small to assess robustness against market regime shifts. The marginal Sharpe ratio of 1.03 implies returns are barely compensating for risk, highlighting a fragile risk-adjusted profile. You must expand the backtest horizon or adjust entry thresholds to validate if these results persist outside this narrow timeframe.

ADDITIONAL METRICS

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