LATINOS TRADING

BACKTEST REPORT

Backtest #37994 · BWB · EVO_GG1RSISNIP_v317

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_v317 backtest on BWB shows a 12.63% ROI with a Sharpe ratio of 1.03, though the 50% win rate and 9.20% maximum drawdown indicate significant volatility. The statistical confidence is critically low due to only two executed trades, rendering these performance metrics unreliable for live deployment. The strategy successfully captured trend momentum but failed to filter out choppy market conditions effectively. We must expand the sample size by running additional simulations across different market regimes before considering any real capital allocation.

ADDITIONAL METRICS

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