LATINOS TRADING

BACKTEST REPORT

Backtest #38216 · BWB · EVO_GG1RSISNIP_v121

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_v121 backtest on BWB shows a +12.63% ROI with a 1.03 Sharpe, but the 50% win rate and 9.20% drawdown are misleading given only two trades. Statistical significance is absent with such a tiny sample size, making the results purely anecdotal rather than robust. The strategy likely failed to capture broader market regimes due to overfitting or lack of diversity in trade execution. We must expand the testing horizon and parameter space before deploying any live capital to validate these metrics.

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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