LATINOS TRADING

BACKTEST REPORT

Backtest #38300 · BWB · EVO_GG1RSISNIP_v137

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_v137 backtest on BWB generated a nominal 12.63% return with a 50% win rate, yet the statistical significance is critically low due to only two executed trades. A Sharpe ratio of 1.03 and a 9.20% maximum drawdown suggest the strategy handles volatility but lacks sufficient sample data to confirm robustness against varied market conditions. Without additional historical data points, the observed performance could easily be an outlier rather than a reliable alpha signal. The immediate next step is to extend the backtest window to at least one hundred trades before deploying live capital.

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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