LATINOS TRADING

BACKTEST REPORT

Backtest #38732 · BWB · EVO_GG1RSISNIP_v916

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_v916 strategy on BWB yielded a +12.63% return with a 1.03 Sharpe ratio, but the 50% win rate and only two trades render the statistical significance negligible. While the 9.20% maximum drawdown remains contained, the sample size is insufficient to validate the robustness of these metrics against market regime shifts. The current performance cannot be reliably extrapolated due to high variance inherent in such a small dataset. Immediate next steps involve expanding the backtest window to at least 500 trades or optimizing entry parameters to improve trade frequency before deployment.

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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