LATINOS TRADING

BACKTEST REPORT

Backtest #39105 · BWB · EVO_GG1RSISNIP_v1015

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_v1015 strategy on BWB generated +12.63% returns with a 1.03 Sharpe ratio, yet the 50% win rate and 9.20% drawdown reveal a brittle edge lacking robustness. Statistical confidence is negligible due to only two trades, rendering the performance statistically insignificant and highly susceptible to random noise rather than a genuine market inefficiency. While the strategy achieved a profitable exit, the inability to sustain a winning rate above chance suggests the signal logic fails to consistently identify directional moves. The critical next step is to expand the sample size through a longer historical backtest or parameter optimization to validate whether this return is reproducible or an anomaly. This approach is for

ADDITIONAL METRICS

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