LATINOS TRADING

BACKTEST REPORT

Backtest #39138 · BWB · EVO_GG1RSISNIP_v1033

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_v1033 strategy delivered a 12.63% return on BWB, yet the 50% win rate and single-digit Sharpe ratio suggest the edge lacks robustness. With only two trades executed, the statistical sample is insufficient to confirm the strategy's reliability or true risk profile beyond this specific window. While the maximum drawdown of 9.20% remains contained, the narrow data set prevents meaningful confidence in the observed alpha. We must run a longer backtest or expand the parameter space to validate performance across varied market regimes 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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