LATINOS TRADING

BACKTEST REPORT

Backtest #39371 · BWB · EVO_GG1RSISNIP_v1186

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_v1186 strategy on BWB delivered a +12.63% return with a 1.03 Sharpe ratio, though the 50% win rate and 9.20% drawdown suggest significant volatility. Crucially, only two trades were executed, rendering the sample size statistically insufficient to confirm the strategy's robustness or reliability. The lack of trade volume prevents a meaningful assessment of transaction costs and slippage impact on the reported final capital. Consequently, we must treat these results as preliminary data rather than validated performance metrics for institutional deployment. The immediate next step is to extend the backtest window to generate at least 50 trades for a statistically significant confidence interval.

ADDITIONAL METRICS

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