LATINOS TRADING

BACKTEST REPORT

Backtest #39378 · BWB · EVO_GG1RSISNIP_v1191

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_v1191 strategy on BWB achieved a +12.63% ROI, yet the 50% win rate and solitary two-trade sample size render statistical confidence negligible. A 9.20% maximum drawdown suggests volatility tolerance is within acceptable institutional bounds, but the lack of trade frequency prevents meaningful regime assessment. We cannot validate edge from this sparse dataset without risking overfitting to noise in the current price action. The next step is to deploy a longer backtest window or simulate with higher transaction costs to pressure-test the signal robustness. This approach ensures any observed alpha is not merely a statistical artifact of limited history.

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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