LATINOS TRADING

BACKTEST REPORT

Backtest #41335 · BWB · EVO_GG1RSISNIP_v1567

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_v1567 strategy generated a 12.63% return on BWB but executed only two trades, rendering the 50% win rate and 1.03 Sharpe ratio statistically insignificant. A 9.20% maximum drawdown on such a small sample size fails to establish true risk exposure, so these metrics lack predictive power for live deployment. The positive outcome likely reflects random noise rather than robust edge, given the inability to smooth overfitting with this limited data. You should increase the lookback period or reduce trade costs to validate whether the signal logic holds under tighter constraints.

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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