LATINOS TRADING

BACKTEST REPORT

Backtest #36995 · BWB · EVO_GG1RSISNIP_v297

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_v297 backtest on BWB shows a 12.63% return driven by just two trades, rendering the 1.03 Sharpe ratio statistically meaningless due to severe overfitting risks. A perfect 50% win rate with a 9.20% drawdown suggests high volatility capture rather than robust edge, and the sample size is too small to validate strategy reliability. We need a larger dataset or a walk-forward analysis to confirm if the results are genuine or artifacts of parameter optimization. Proceed with caution and request additional historical data before considering live deployment.

ADDITIONAL METRICS

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