LATINOS TRADING

BACKTEST REPORT

Backtest #37352 · BWB · EVO_GG1RSISNIP_v28

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_v28 strategy generated a +12.63% ROI on BWB, yet the statistical confidence is negligible given only two total trades. While the 1.03 Sharpe ratio and 50% win rate suggest stability, the 9.20% maximum drawdown indicates significant volatility relative to the extremely thin sample size. The narrow dataset fails to validate robustness under adverse market conditions, rendering the observed returns anecdotal rather than evidence-based. Before deployment, the strategy requires extensive parameter optimization and stress testing to confirm consistency across broader market regimes.

ADDITIONAL METRICS

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