LATINOS TRADING

BACKTEST REPORT

Backtest #38027 · BWB · EVO_GG1RSISNIP_v396

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_v396 backtest on BWB shows a +12.63% ROI and a Sharpe ratio of 1.03, but these metrics are statistically unreliable due to only two total trades. A 50% win rate with such a small sample size fails to provide confidence in the strategy's edge or risk profile. The 9.20% maximum drawdown suggests significant volatility exposure that warrants further scrutiny before live deployment. The next step is to run a parameter optimization or expand the lookback window to generate a robust sample size for validation.

ADDITIONAL METRICS

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