LATINOS TRADING

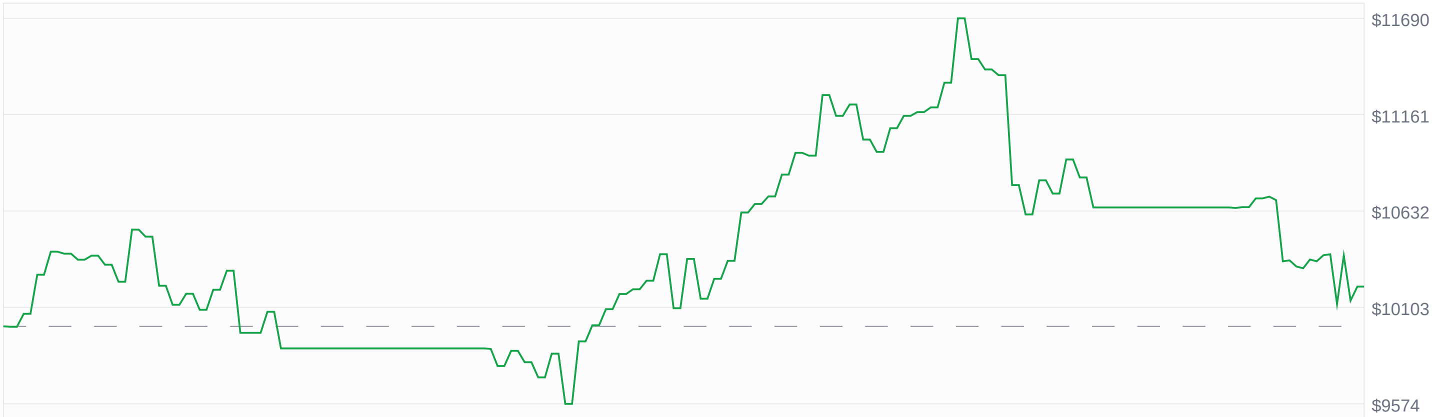
BACKTEST REPORT

Backtest #46703 · BWB · EVO_GG1RSISNIP_v37

ROI	Sharpe	Win Rate	Max Drawdown
+2.15%	0.25	33.3%	-13.41%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v37 backtest on BWB shows a marginal 2.15% return but reveals severe statistical fragility with only three trades and a 33.3% win rate. A sharp 0.25 Sharpe ratio and a 13.41% drawdown indicate poor risk-adjusted performance and high volatility relative to returns. With such a tiny sample size, the results lack predictive confidence and likely reflect random noise rather than a robust edge. The strategy fails to demonstrate consistent profitability under stress, making it statistically unreliable for live deployment. The immediate next step is to increase the minimum trade threshold or filter volatility to validate logic across a larger dataset before considering any optimization.

ADDITIONAL METRICS

CAGR	**2.15%**
Sortino Ratio	**0.19**
Turnover	**6.13x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$10217.60**

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