LATINOS TRADING

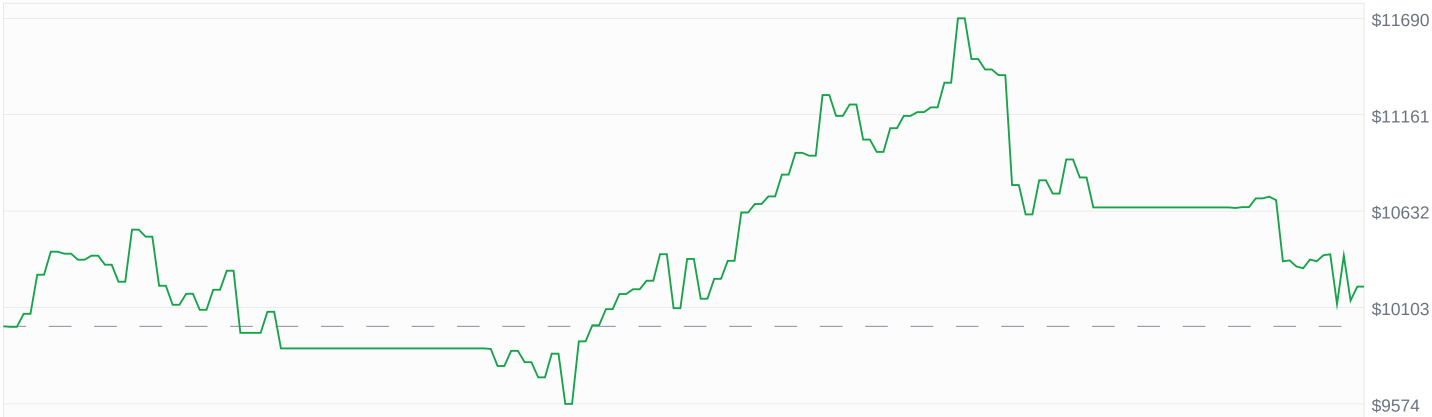
BACKTEST REPORT

Backtest #53469 · BWB · EVO_GG1RSISNIP_v890

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_v890 backtest on BWB generated a +2.15% ROI, yet the 0.25 Sharpe ratio and 13.41% peak drawdown expose significant risk-adjusted weakness relative to the minimal gains. A 33.3% win rate across only three trades renders the statistical evidence insufficient to validate the strategy, creating a high probability of overfitting to noise. The narrow sample size prevents any reliable assessment of long-term sustainability or true alpha generation. To move forward, we must increase the backtest horizon and transaction count to achieve a robust statistical distribution before live deployment.

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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