LATINOS TRADING

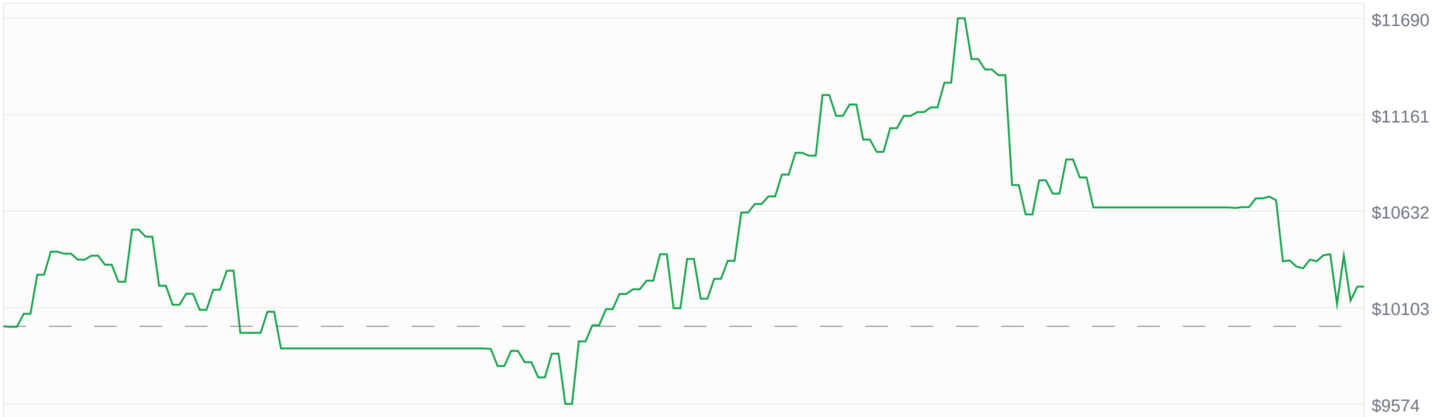
BACKTEST REPORT

Backtest #49049 · BWB · EVO_GG1RSISNIP_v1165

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 BWB backtest shows a +2.15% return on a sample of only three trades, rendering the Sharpe ratio of 0.25 statistically insignificant and the 33.3% win rate unreliable. A maximum drawdown of 13.41% indicates substantial volatility risk, while the low trade count prevents any meaningful assessment of strategy robustness or overfitting. Without additional data points, we cannot validate whether the EVO_GG1RSISNIP_v1165 logic generates alpha or merely fits noise. The immediate priority is to expand the backtest window to include multiple market cycles and verify performance across different volatility regimes. Until the sample size grows, this strategy remains unproven for institutional 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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