LATINOS TRADING

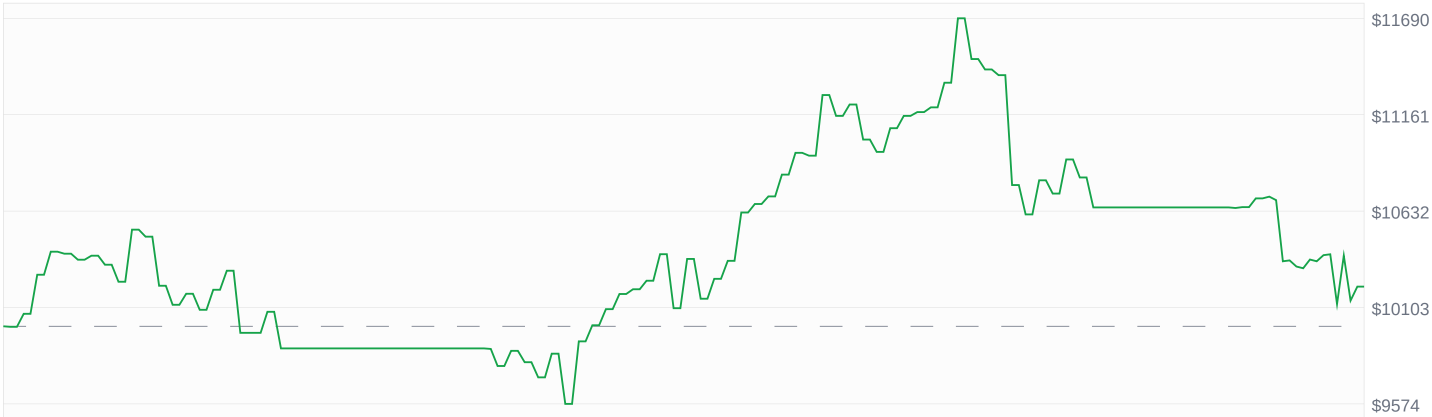
BACKTEST REPORT

Backtest #51243 · BWB · EVO_GG1RSISNIP_v262

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_v262 strategy on BWB generated a nominal 2.15% return but failed to establish statistical significance due to only three executed trades. A win rate of 33.3% combined with a sharp 13.41% drawdown and a negligible Sharpe ratio of 0.25 indicates the model is currently overfitting to noise rather than capturing genuine alpha. Without sufficient sample size, any observed performance is likely a random outcome rather than a reproducible edge in the market. The next step is to expand the backtest window or reduce position volatility to generate at least fifty trades for a reliable confidence interval.

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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