LATINOS TRADING

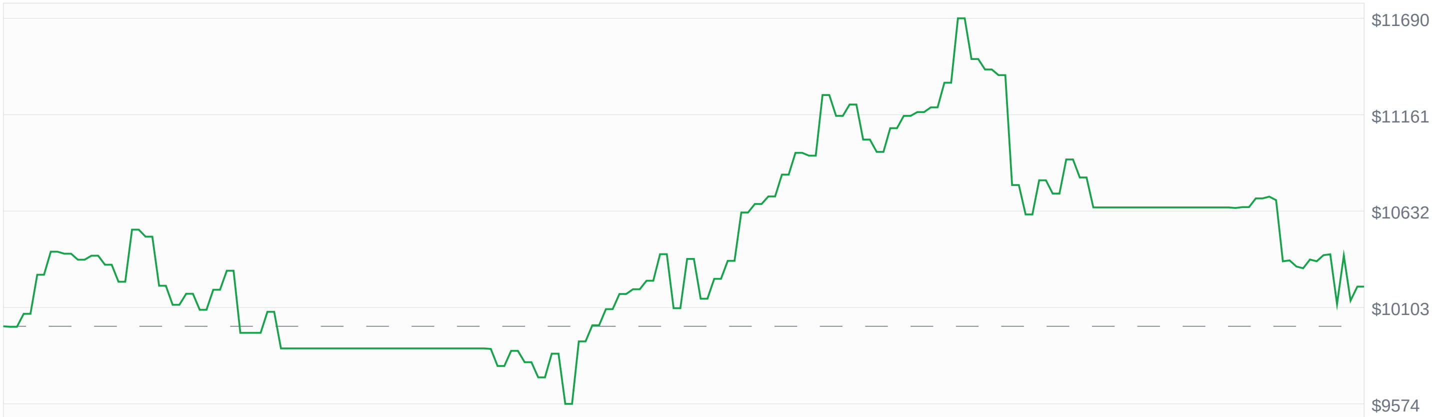
BACKTEST REPORT

Backtest #52323 · BWB · EVO_GG1RSISNIP_v1050

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_v1050 backtest on BWB shows limited statistical significance due to only three trades, rendering the 2.15% ROI and 0.25 Sharpe ratio unreliable proxies for live performance. A 33.3% win rate paired with a 13.41% drawdown indicates a strategy prone to high volatility and potential overfitting to specific market noise. The sample size is insufficient to confirm robustness, making any conclusion about trend-following efficacy premature at this stage. We must expand the lookback period and test alternative parameters to validate whether edge exists or if results are noise. The immediate next step is to re-run the simulation with a larger historical dataset to assess stability before 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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