LATINOS TRADING

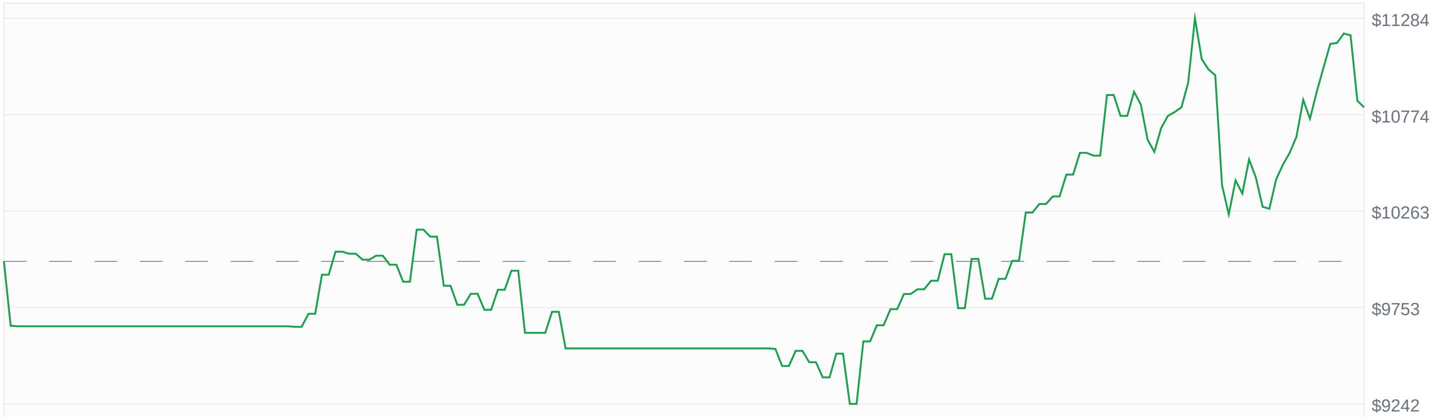
BACKTEST REPORT

Backtest #35321 · BWB · EVO_GG1RSISNIP_v11

ROI	Sharpe	Win Rate	Max Drawdown
+8.09%	0.69	33.3%	-9.20%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v11 strategy on BWB generated a marginal +8.09% ROI with a precarious 33.3% win rate and 9.20% drawdown, driven by a sample size of only three trades. Such low trade volume renders the Sharpe ratio of 0.69 statistically insignificant and unreliable for predicting live performance. The lack of diversification suggests the strategy is currently overfit to a specific historical anomaly rather than capturing a robust market edge. Consequently, we must avoid deploying live capital until the system is stress-tested on larger datasets to validate its statistical significance. The immediate next step is to expand the backtesting window to accumulate at least fifty trades before reconsidering deployment parameters.

ADDITIONAL METRICS

CAGR	**8.09%**
Sortino Ratio	**0.53**
Turnover	**5.92x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$10812.52**

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