LATINOS TRADING

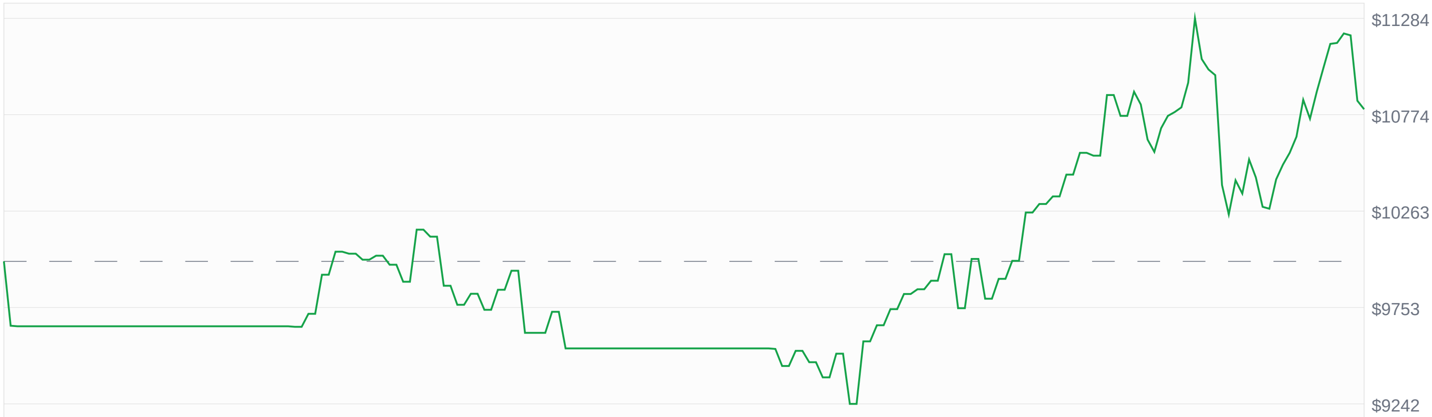
BACKTEST REPORT

Backtest #35481 · BWB · EVO_GG1RSISNIP_v245

ROI	Sharpe	Win Rate	Max Drawdown
+7.99%	0.68	33.3%	-9.20%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v245 backtest on BWB shows a +7.99% ROI, but a 33.3% win rate and only three trades severely limit statistical significance, making the Sharpe ratio of 0.68 unreliable.
While the strategy captured upside, the 9.20% max drawdown indicates high volatility exposure that could erode capital during extended drawdowns. With such a small sample size, the results likely reflect noise rather than a robust edge, suggesting overfitting to specific market conditions. To validate this approach, we must expand the test horizon or adjust parameters to generate a larger dataset before considering live deployment.

ADDITIONAL METRICS

CAGR	**7.99%**
Sortino Ratio	**0.52**
Turnover	**5.92x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$10802.49**

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