LATINOS TRADING

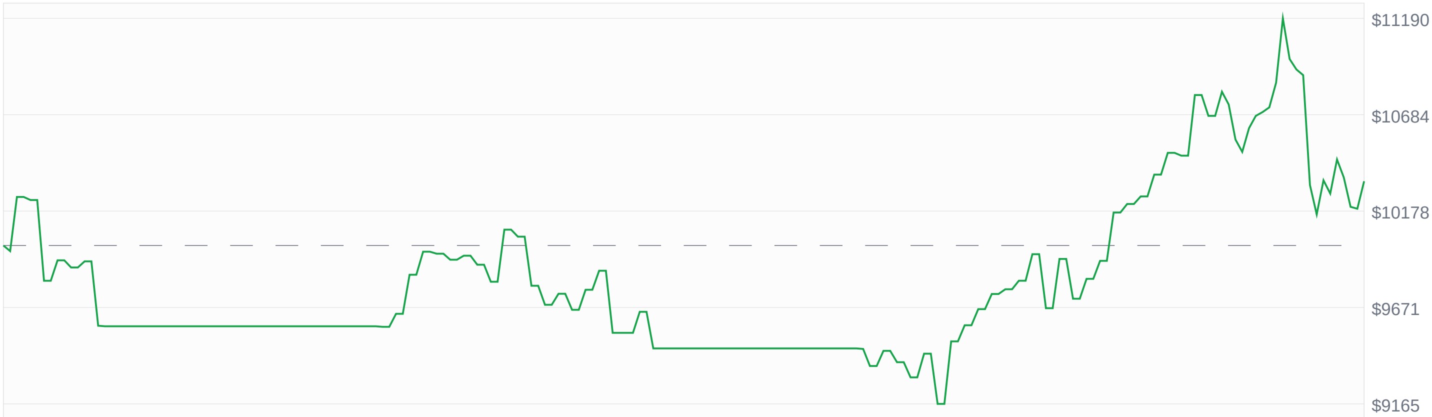
BACKTEST REPORT

Backtest #3810 · BWB · EVO_GG1RSISNIP_v1420

ROI	Sharpe	Win Rate	Max Drawdown
+3.31%	0.33	33.3%	-9.71%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1420 strategy on BWB yielded a modest 3.31% ROI but suffered a 9.71% drawdown, indicating poor risk-adjusted returns despite positive gains. A Sharpe ratio of 0.33 and a 33.3% win rate suggest the edge is statistically weak, compounded by a critically low sample size of only three trades. This tiny dataset renders the results noise rather than signal, lacking the statistical confidence required for institutional deployment. The high drawdown relative to profit highlights significant vulnerability to tail events without adequate hedging. Next, optimize the strategy parameters and require a minimum of 50 trades to validate any potential alpha before further consideration.

ADDITIONAL METRICS

CAGR	**3.31%**
Sortino Ratio	**0.26**
Turnover	**5.84x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$10334.44**