LATINOS TRADING

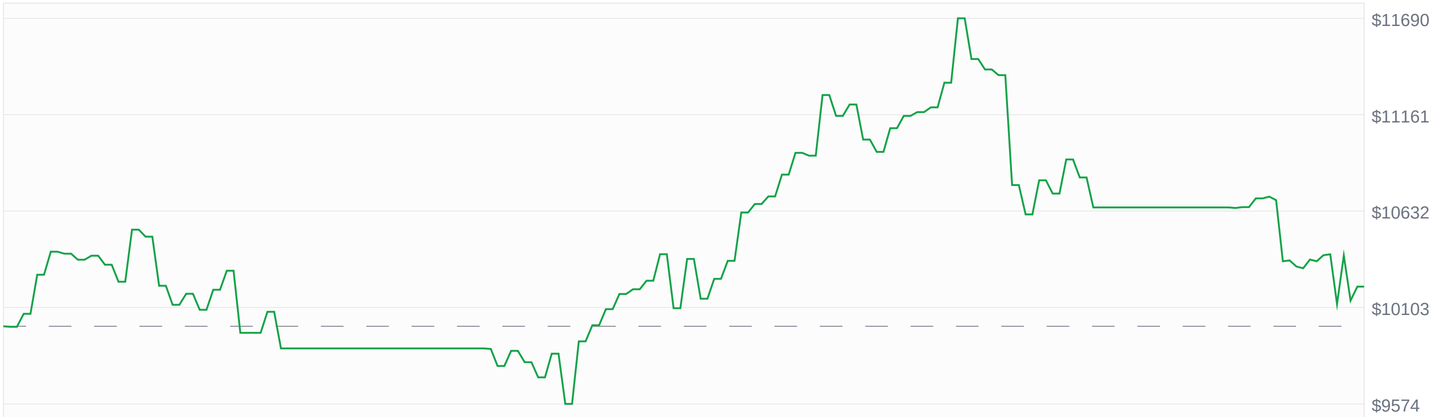
BACKTEST REPORT

Backtest #47833 · BWB · EVO_GG1RSISNIP_v881

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_v881 strategy on BWB yielded a 2.15% gain but failed to establish statistical significance with only three trades. A 33.3% win rate paired with a meager 0.25 Sharpe ratio and 13.41% drawdown indicates severe underfitting and high execution risk. Such a small sample size renders the positive ROI unreliable and likely a result of random noise rather than a robust edge. We must expand the backtest window to validate the signal logic before considering live deployment.

ADDITIONAL METRICS

CAGR	**2.15%**
Sortino Ratio	**0.19**
Turnover	**6.13x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$10217.60**