LATINOS TRADING

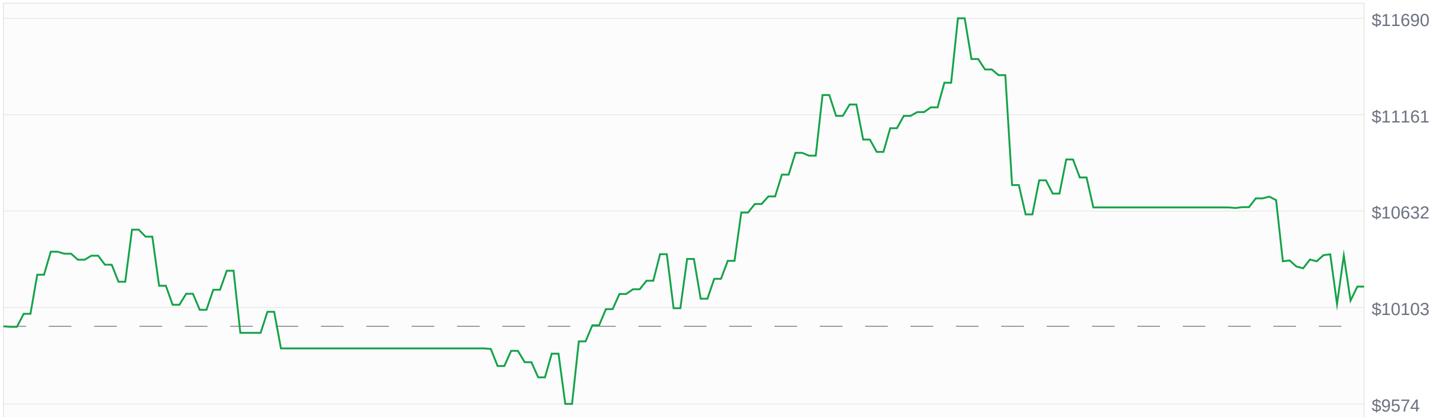
BACKTEST REPORT

Backtest #51684 · BWB · EVO_GG1RSISNIP_v3

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 backtest for BWB under EVO_GG1RSISNIP_v3 shows a meager +2.15% ROI on only three trades, rendering the 33.3% win rate statistically meaningless due to severe sample size constraints. A Sharpe ratio of 0.25 signals poor risk-adjusted returns, while the 13.41% maximum drawdown indicates significant volatility exposure not yet smoothed by the strategy. Without more historical data, we cannot confirm whether the edge is genuine or merely random noise in a small dataset. The next step is to run a longer backtest on a different asset class to validate if the signal logic holds outside this specific edge case. This approach helps distinguish true alpha from overfitting before 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**