LATINOS TRADING

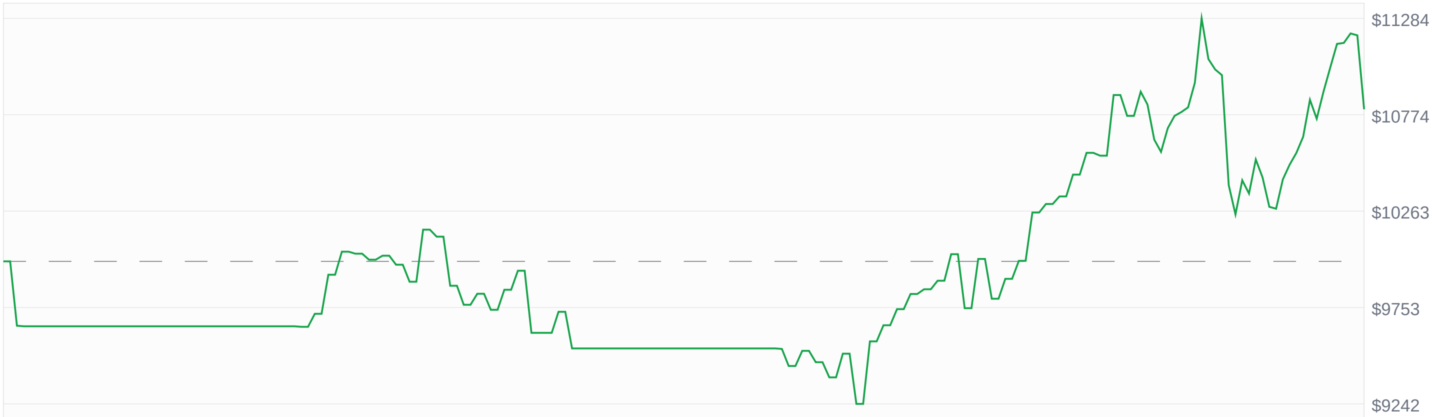
BACKTEST REPORT

Backtest #33504 · BWB · EVO_GG1RSISNIP_v1601

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_v1601 strategy on BWB generated a modest 7.99% ROI with a weak Sharpe ratio of 0.68, driven by a mere three trades that severely limits statistical reliability. Despite a low 9.20% maximum drawdown, the abysmal 33.3% win rate suggests the entry logic frequently misidentified momentum, failing to filter out noise effectively. This sample size is too small to confirm robustness, and the risk-adjusted returns do not justify deployment at scale without significant refinement. The next step is to expand the lookback period and backtest against a larger dataset to validate whether the strategy's poor win rate is an anomaly or a fundamental flaw.

ADDITIONAL METRICS

CAGR	**7.99%**
Sortino Ratio	**0.51**
Turnover	**5.92x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$10802.49**

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