LATINOS TRADING

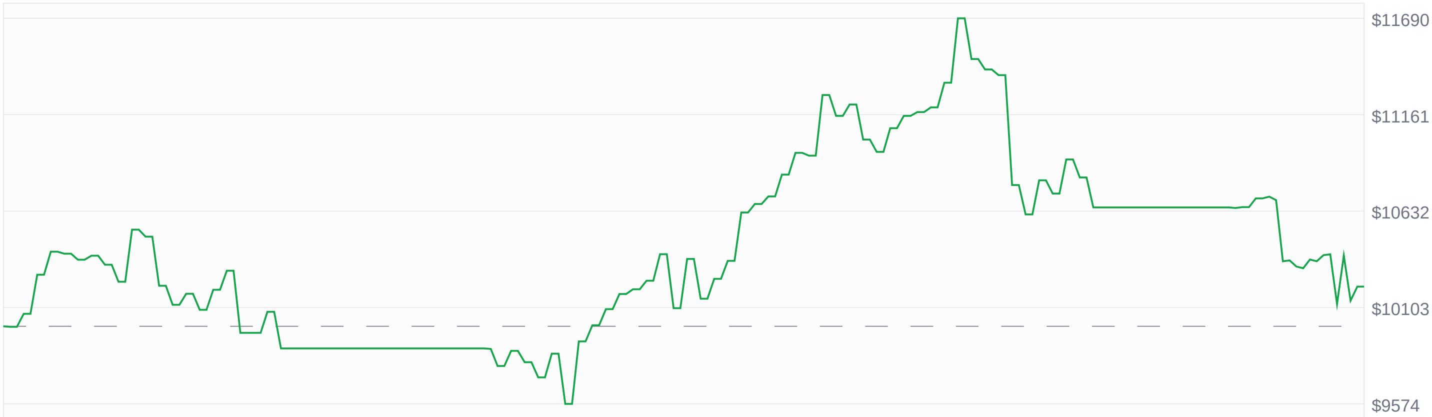
BACKTEST REPORT

Backtest #47975 · BWB · EVO_GG1RSISNIP_v934

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_v934 strategy on BWB generated a nominal 2.15% return, yet the 0.25 Sharpe ratio and 13.41% drawdown indicate significant volatility relative to gains. With only three executed trades, the 33.3% win rate lacks statistical significance and cannot validate the robustness of the signal logic. The low trade frequency suggests the strategy is too conservative or overly filtered for the current market regime. Before reallocating capital, we must run a parameter sweep to optimize entry thresholds and increase trade frequency for a more stable equity curve.

ADDITIONAL METRICS

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