LATINOS TRADING

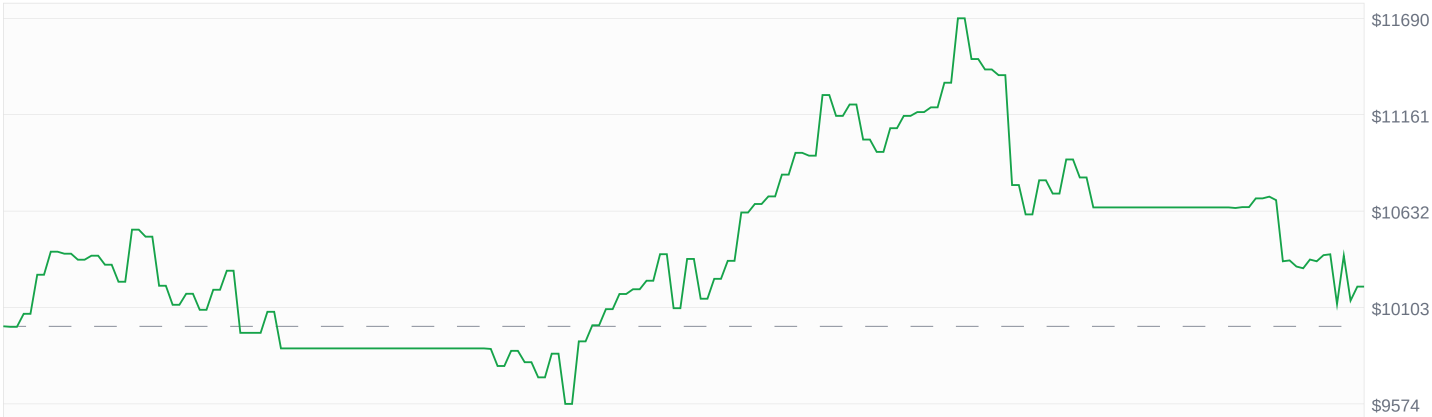
BACKTEST REPORT

Backtest #48316 · BWB · EVO_GG1RSISNIP_v1028

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_v1028 strategy on BWB generated a nominal 2.15% profit, yet the 33.3% win rate and razor-thin 0.25 Sharpe ratio indicate a statistically insignificant outcome driven by an insufficient sample size of only three trades. A maximum drawdown of 13.41% reveals substantial volatility exposure that the current logic fails to manage, suggesting the entry conditions are too loose or poorly aligned with current market microstructure. The high variance makes it impossible to discern whether the gains or losses are due to signal quality or mere luck, rendering the backtest unreliable for live deployment. We must increase the trade frequency or expand the lookback period to gather enough data points for a robust statistical

ADDITIONAL METRICS

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

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