LATINOS TRADING

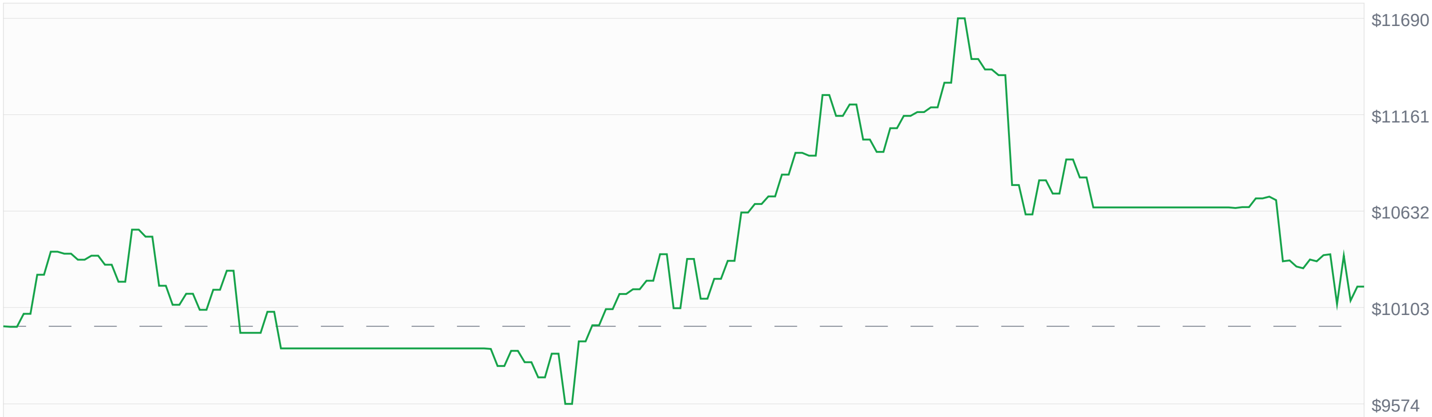
BACKTEST REPORT

Backtest #49612 · BWB · EVO_GG1RSISNIP_v897

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_v897 backtest on BWB delivered a marginal 2.15% ROI but reveals significant structural fragility with only three executed trades. A win rate of 33.3% combined with a 13.41% maximum drawdown and a Sharpe ratio of 0.25 indicates the strategy lacks statistical robustness and fails to generate consistent risk-adjusted returns. This sample size is insufficient to validate the approach, suggesting the performance is likely noise rather than a reproducible alpha signal. Re-optimizing entry filters to increase trade frequency and reduce exposure per signal is the necessary next step to achieve statistical significance.

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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