LATINOS TRADING

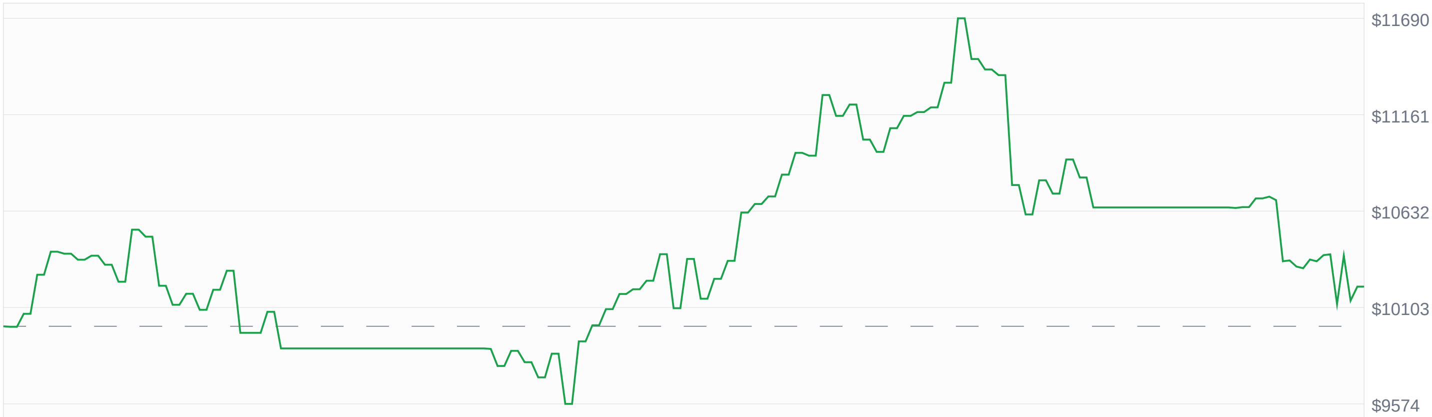
BACKTEST REPORT

Backtest #49893 · BWB · EVO_GG1RSISNIP_v1295

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_v1295 backtest on BWB yields a modest +2.15% ROI but reveals severe fragility with only three executed trades. A win rate of 33.3% paired with a 13.41% maximum drawdown suggests the signal logic fails under low-volume or choppy market conditions. With such a tiny sample size, the 0.25 Sharpe ratio lacks statistical significance and cannot reliably predict future performance. The strategy appears too sensitive to specific price levels, generating insufficient opportunities to smooth out variance. We must expand the sample size via multi-year backtesting or adjust entry filters to improve trade frequency 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**

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