LATINOS TRADING

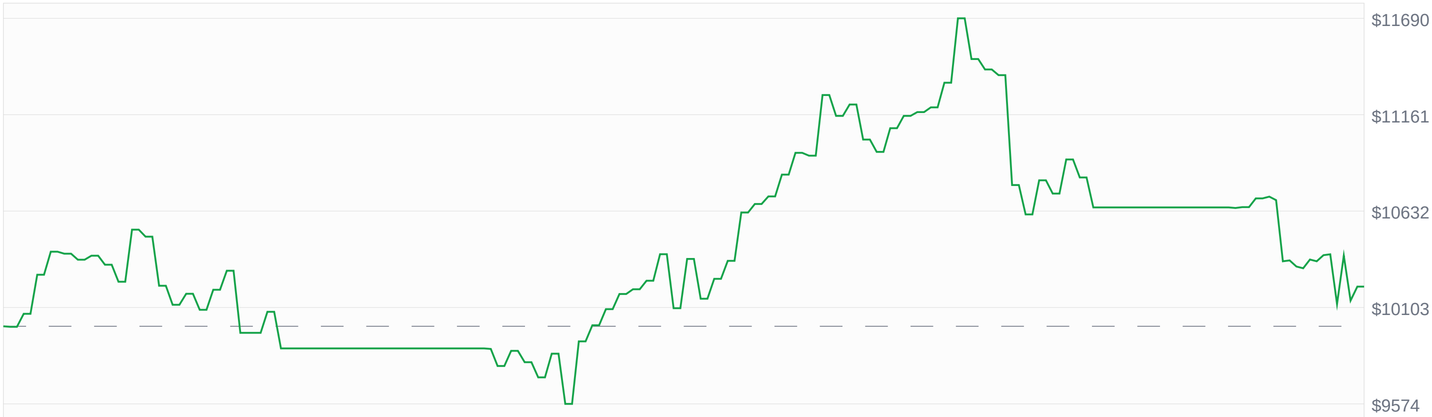
BACKTEST REPORT

Backtest #50180 · BWB · EVO_GG1RSISNIP_v1418

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_v1418 strategy on BWB delivered a mere +2.15% ROI with a Sharpe ratio of 0.25, indicating poor risk-adjusted performance. A 33.3% win rate across only three trades yields statistically insignificant results, rendering the 13.41% drawdown highly volatile and unreliable for institutional deployment. The sample size is critically too small to confirm any edge or validate the strategy's robustness against market regime shifts. We must expand the backtest window to capture diverse market conditions and increase trade frequency before considering live capital allocation. Next, we should optimize entry filters to reduce false signals and improve the win rate threshold.

ADDITIONAL METRICS

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