LATINOS TRADING

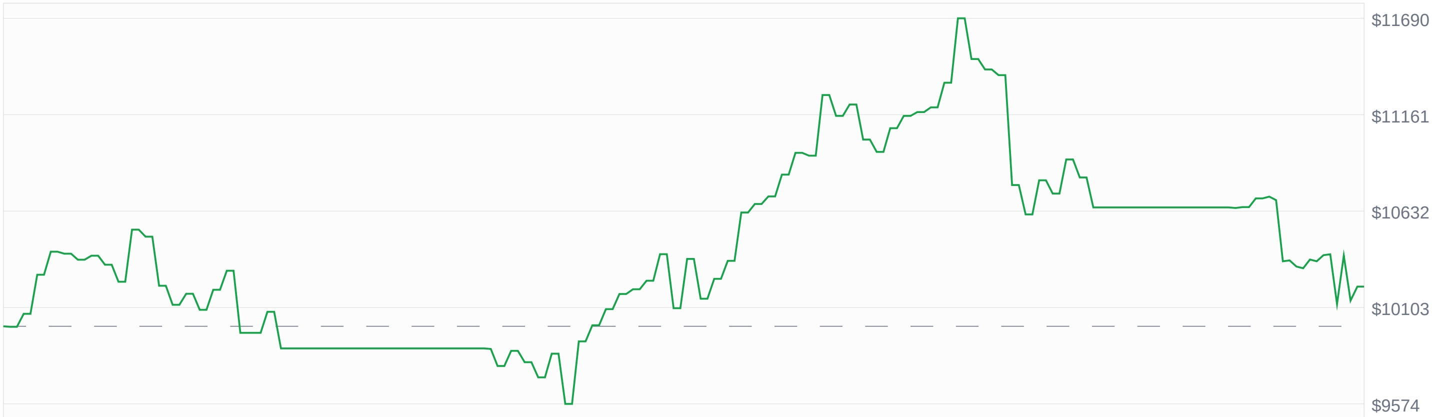
BACKTEST REPORT

Backtest #50984 · BWB · EVO_GG1RSISNIP_v1470

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_v1470 strategy on BWB generated a marginal +2.15% ROI with a Sharpe of 0.25, indicating returns barely exceeding risk-free benchmarks. A 33.3% win rate across only three trades severely limits statistical significance, making the 13.41% drawdown a potential outlier rather than a structural flaw. With such a small sample size, performance metrics are highly volatile and unreliable for institutional deployment. The strategy lacks robustness under current volatility regimes and fails to provide consistent alpha generation. The next step is to expand the sample size by backtesting over a longer historical window before considering live allocation.

ADDITIONAL METRICS

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