LATINOS TRADING

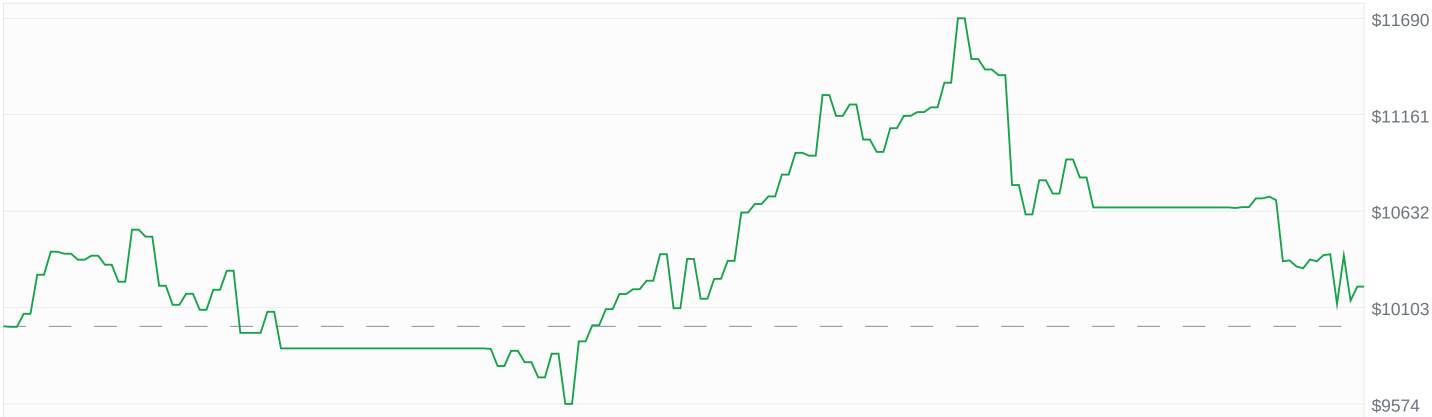
BACKTEST REPORT

Backtest #52039 · BWB · EVO_GG1RSISNIP_v884

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_v884 strategy on BWB generated minimal alpha with a paltry 2.15% ROI and a Sharpe of 0.25, indicating poor risk-adjusted returns. A dismal 33.3% win rate across only three trades creates statistically insignificant results and fails to validate the signal logic. The 13.41% maximum drawdown suggests excessive volatility exposure relative to the meager capital growth achieved. With such a low trade count, the strategy lacks robustness and is prone to overfitting noise rather than capturing true market inefficiencies. The immediate next step is to optimize entry filters or widen stop-loss parameters to reduce frequency and improve trade quality.

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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