LATINOS TRADING

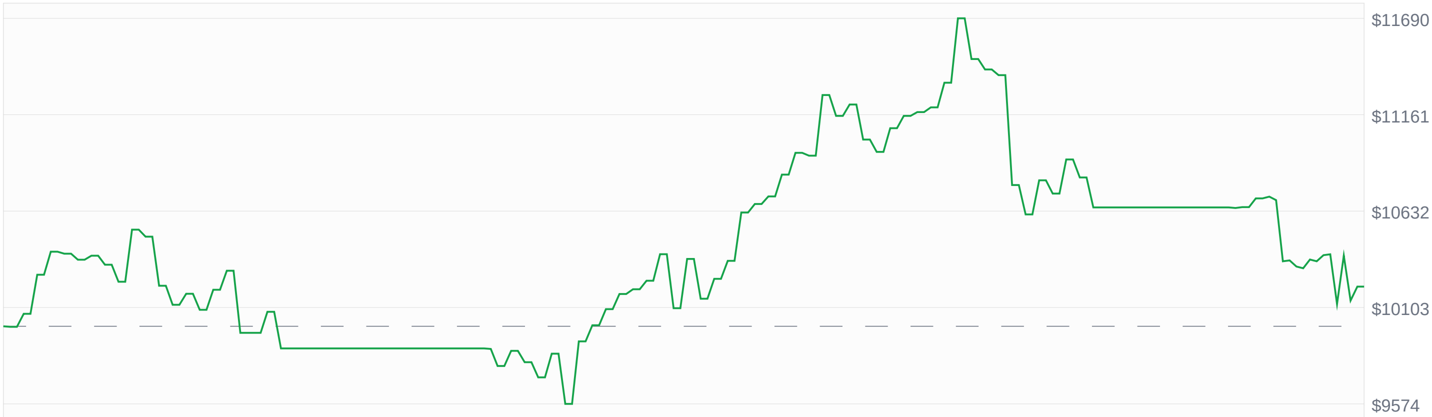
BACKTEST REPORT

Backtest #52223 · BWB · EVO_GG1RSISNIP_v992

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_v992 backtest on BWB shows a marginal +2.15% return driven by a mere three trades, rendering the 33.3% win rate statistically insignificant and the 0.25 Sharpe ratio too noisy for institutional confidence. A 13.41% maximum drawdown relative to such a small sample size suggests the strategy lacks robustness against adverse price action or specific market regimes. The low trade count prevents meaningful analysis of slippage or execution friction, leaving the risk profile underwhelming and the alpha uncertain. We must increase sample size by testing on multiple assets or extending the lookback period before deploying capital.

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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