LATINOS TRADING

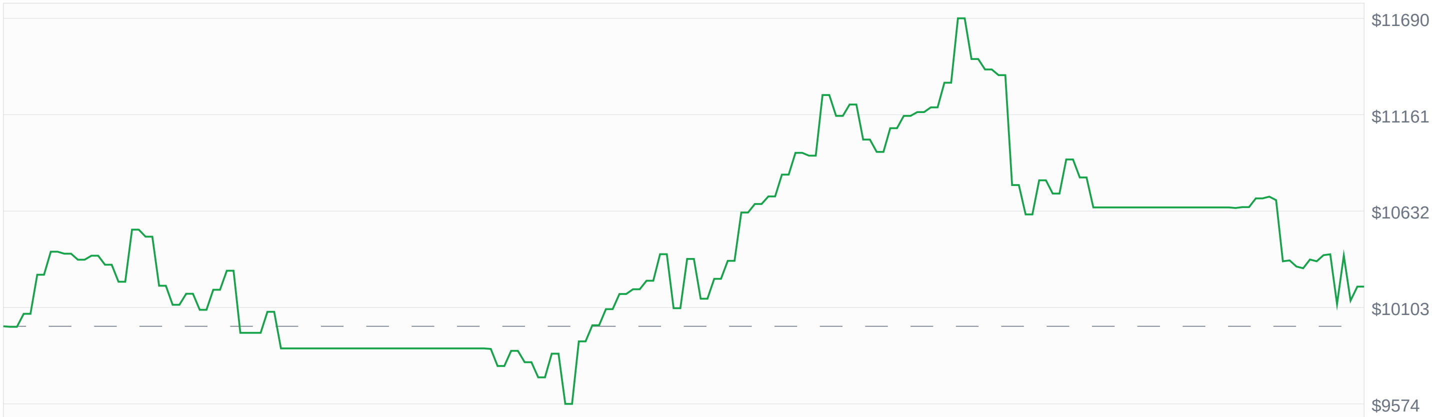
BACKTEST REPORT

Backtest #53738 · BWB · EVO_GG1RSISNIP_v1542

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_v1542 strategy on BWB delivered a nominal 2.15% gain with a low 0.25 Sharpe ratio, indicating the returns were likely driven by a few lucky trades rather than robust alpha. With only three executed trades, the statistical significance is negligible, and the 33.3% win rate combined with a 13.41% maximum drawdown reveals high volatility and poor risk-adjusted performance. We cannot validate the edge of this signal logic from such a small sample size, as the results are statistically indistinguishable from random noise. The next step is to expand the backtest window or adjust entry filters to generate a sufficient trade count for reliable Sharpe ratio calculation before considering 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**