LATINOS TRADING

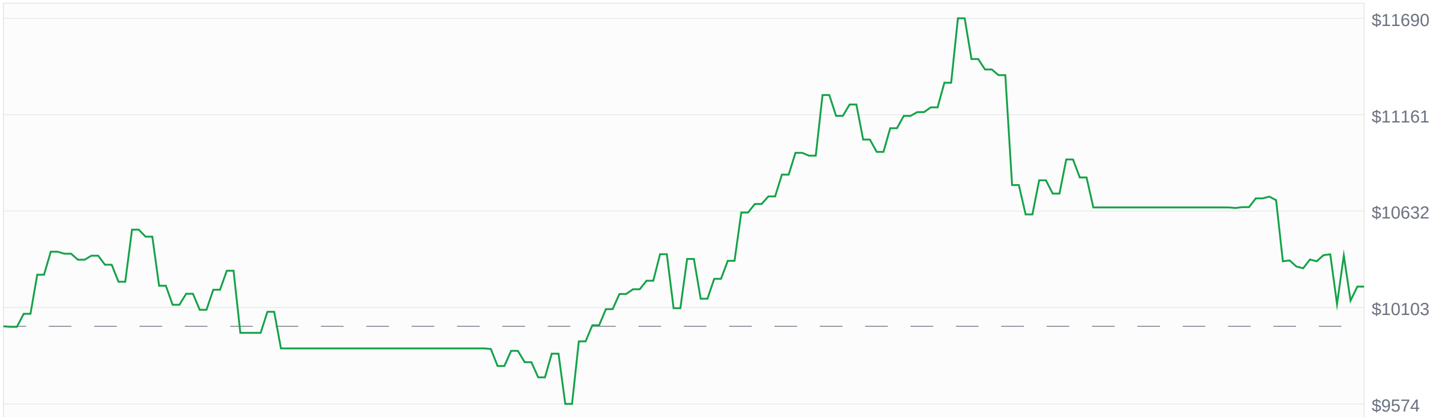
BACKTEST REPORT

Backtest #56453 · BWB · EVO_GG1RSISNIP_v257

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_v257 backtest on BWB yielded a marginal 2.15% ROI despite a modest 13.41% drawdown, driven by an extremely low win rate of 33.3% across only three trades. Such a sample size renders the Sharpe ratio of 0.25 statistically insignificant, offering no reliable signal of edge or robustness against future market regimes. The strategy lacks the trade frequency and positive expectancy required to justify capital allocation under current conditions. Immediate action should focus on expanding the backtest horizon to validate performance across multiple market cycles before deployment.

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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