LATINOS TRADING

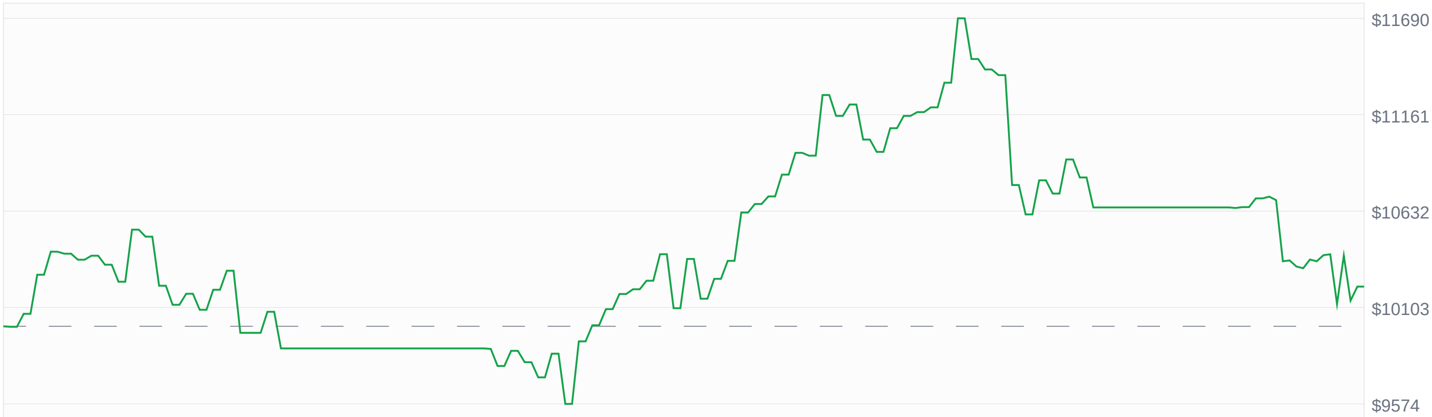
BACKTEST REPORT

Backtest #56887 · BWB · EVO_GG1RSISNIP_v333

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_v333 strategy on BWB generated a meager +2.15% ROI with a Sharpe ratio of only 0.25, indicating extremely poor risk-adjusted performance. A win rate of 33.3% alongside a 13.41% maximum drawdown reveals a high probability of loss for every successful trade, rendering the strategy statistically insignificant. With just three trades executed, the sample size is too small to establish any reliable confidence in these results or the underlying logic. The model likely failed to capture sufficient volatility or was overfit to noise, making it ineffective for live deployment. The immediate next step is to backtest this logic across multiple asset classes to validate its robustness before any further parameter tuning.

ADDITIONAL METRICS

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