LATINOS TRADING

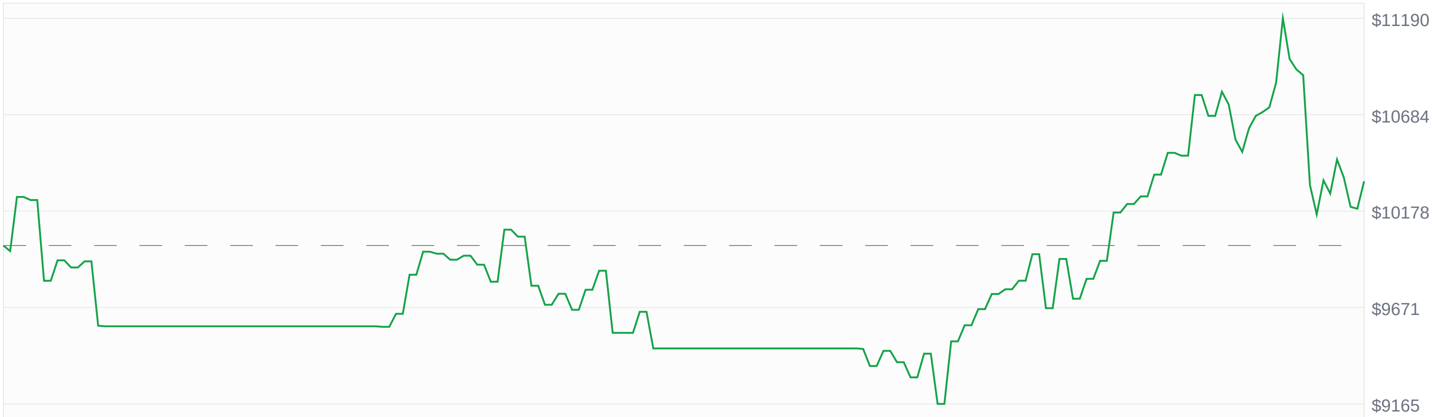
BACKTEST REPORT

Backtest #7638 · BWB · EVO_GG1RSISNIP_v1540

ROI	Sharpe	Win Rate	Max Drawdown
+3.31%	0.33	33.3%	-9.71%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1540 strategy on BWB produced a modest 3.31% ROI but suffered a 9.71% max drawdown, indicating poor risk-adjusted returns despite the positive net gain. With only three total trades and a 33.3% win rate, the sample size is statistically insignificant for any reliable inference. The Sharpe ratio of 0.33 confirms the returns do not adequately compensate for the volatility risk taken. This suggests the strategy is essentially random noise rather than a robust edge. Next, expand the backtest window to increase sample size and validate the signal logic.

ADDITIONAL METRICS

CAGR	**3.31%**
Sortino Ratio	**0.26**
Turnover	**5.84x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$10334.44**