LATINOS TRADING

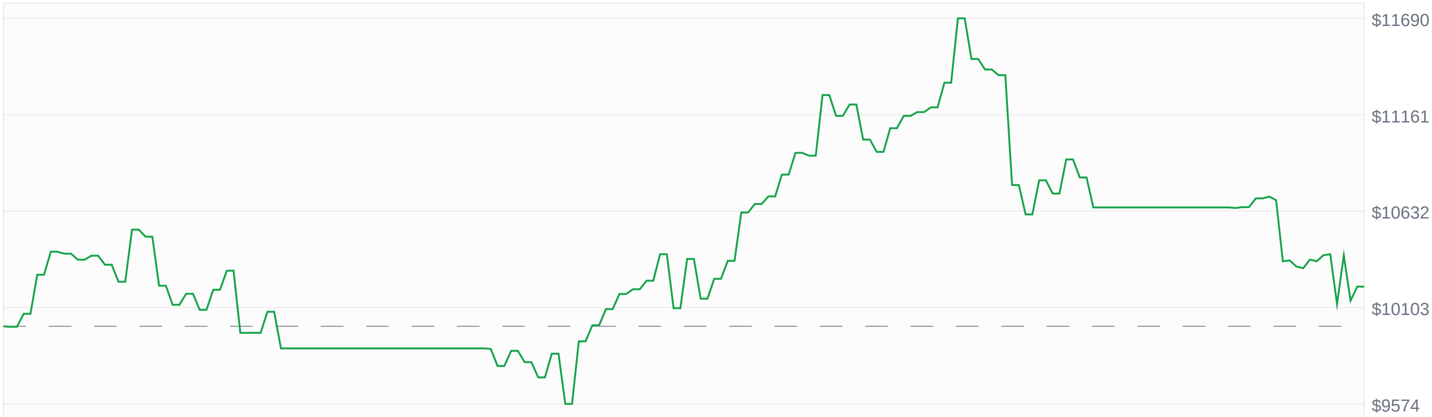
BACKTEST REPORT

Backtest #48390 · BWB · EVO_GG1RSISNIP_v1052

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_v1052 strategy on BWB delivered a nominal +2.15% return with a Sharpe ratio of 0.25, but the 33.3% win rate and 13.41% maximum drawdown reveal severe inefficiency. With only three trades executed, the statistical sample size is too small to infer any reliable edge or risk profile for this instrument. The strategy failed to capture volatility effectively, as evidenced by the low Sharpe ratio and significant downside exposure relative to the minimal gain. Until we expand the dataset or refine entry logic, this approach lacks the robustness required for institutional deployment. The immediate next step is to retest the strategy on a wider lookback period or adjust filter parameters to increase trade frequency.

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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