LATINOS TRADING

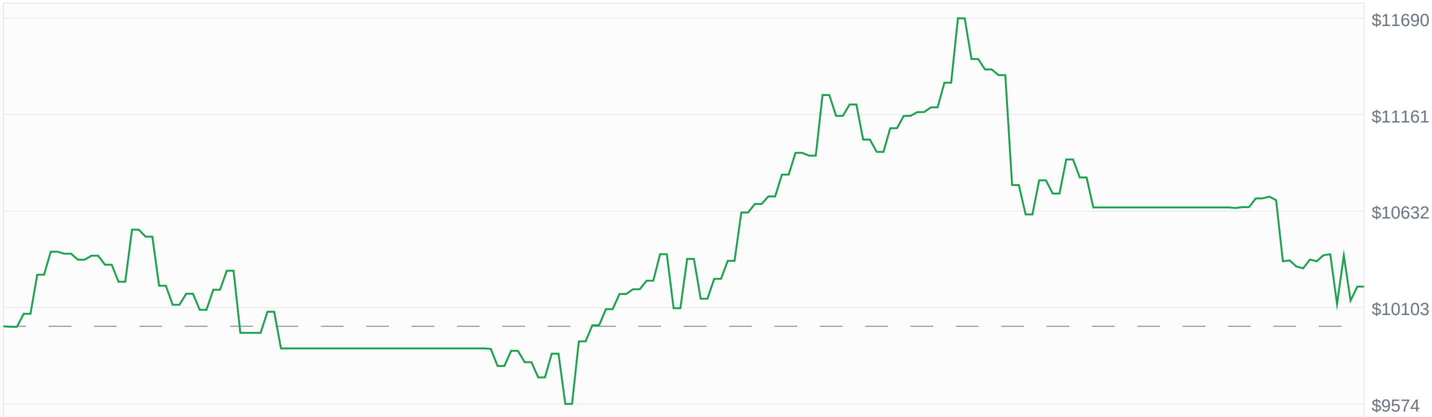
BACKTEST REPORT

Backtest #48684 · BWB · EVO_GG1RSISNIP_v1092

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_v1092 strategy on BWB generated a marginal +2.15% return with a meager Sharpe ratio of 0.25, signaling poor risk-adjusted performance. A 33.3% win rate across only three trades is statistically insignificant and prone to overfitting, while the 13.41% maximum drawdown exposes substantial volatility risk. This sample size lacks robustness for institutional deployment, suggesting the strategy may capture noise rather than a persistent alpha. We must increase the backtest lookback period and filter entry conditions to validate if this edge holds under different market regimes.

ADDITIONAL METRICS

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