LATINOS TRADING

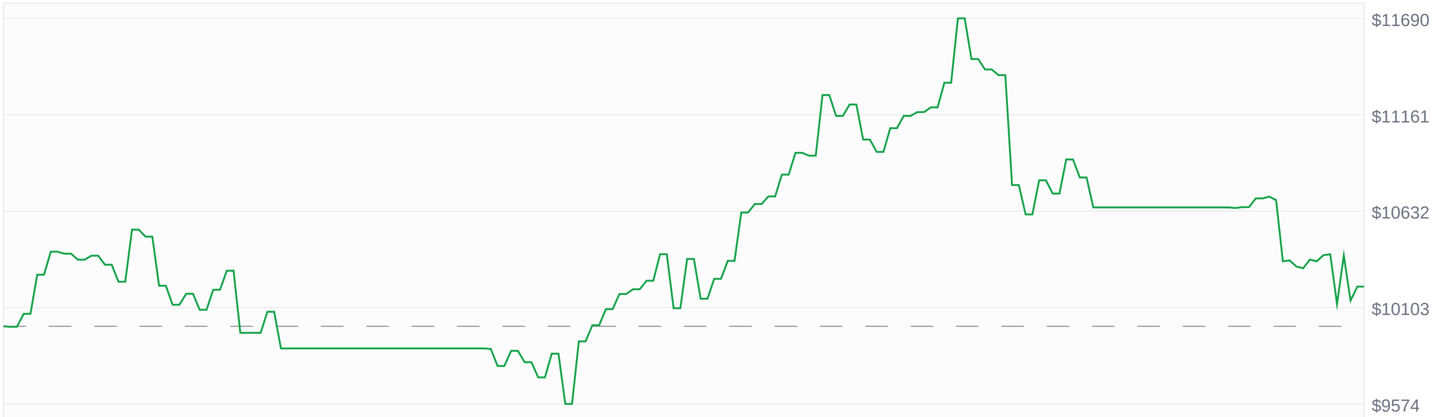
BACKTEST REPORT

Backtest #49567 · BWB · EVO_GG1RSISNIP_v78

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_v78 strategy on BWB generated a marginal 2.15% return with a dismal 33.3% win rate and a 0.25 Sharpe ratio, indicating poor risk-adjusted performance. The strategy suffered a 13.41% maximum drawdown across only three trades, rendering the statistical evidence insufficient to confirm its robustness or viability. Such a low trade count prevents any meaningful assessment of consistency or edge, as the results are likely noise rather than signal. A concrete next step is to expand the backtesting window to accumulate a larger sample size before deploying live capital. Until the strategy demonstrates a higher win rate and tighter drawdown metrics, it remains statistically unreliable for institutional portfolios.

ADDITIONAL METRICS

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