LATINOS TRADING

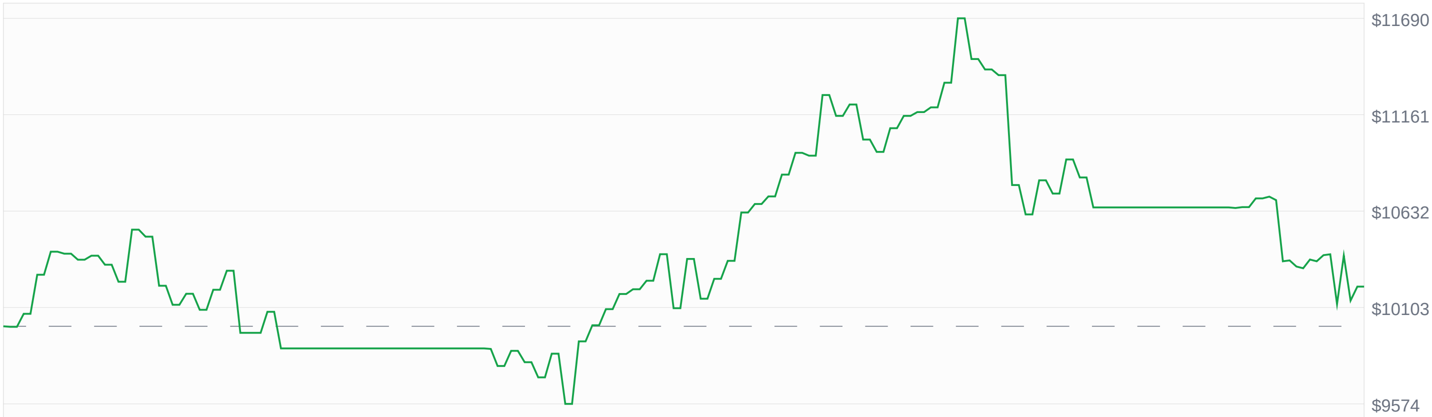
BACKTEST REPORT

Backtest #51726 · BWB · EVO_GG1RSISNIP_v120

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_v120 backtest on BWB generated a modest 2.15% return but failed to produce statistically significant alpha, evidenced by a 0.25 Sharpe ratio and a precarious 33.3% win rate across only three trades. The strategy suffered a 13.41% maximum drawdown, indicating poor risk-adjusted performance that likely stems from overfitting to a negligible sample size rather than robust market logic. With such a tiny trade count, the equity curve is too volatile to confirm any edge, making the positive ROI a statistical anomaly rather than a sustainable trend. The most prudent next step is to expand the lookback period or adjust entry filters to increase trade frequency before deploying live capital.

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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