LATINOS TRADING

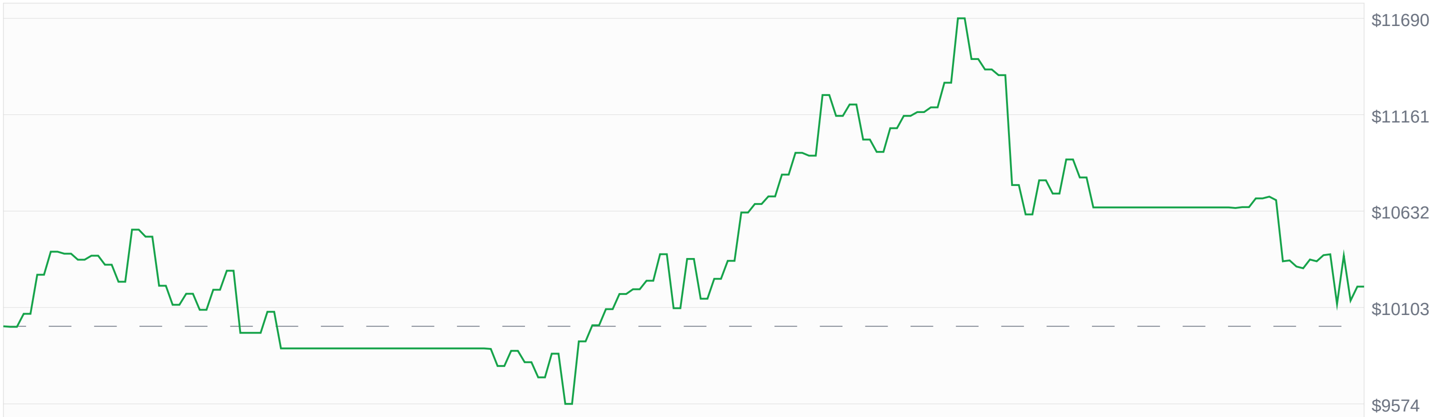
BACKTEST REPORT

Backtest #52535 · BWB · EVO_GG1RSISNIP_v1186

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_v1186 backtest on BWB generated a modest 2.15% ROI but failed to establish statistical confidence due to only three trades executed. The low win rate of 33.3% combined with a sharp 13.41% maximum drawdown indicates the strategy lacks robustness against market noise. A Sharpe ratio of 0.25 confirms poor risk-adjusted returns, rendering the signal logic unreliable for live deployment. Before considering any modifications, you must run a longer simulation to validate whether the drawdown is an outlier or a systemic flaw. Increasing the lookback period or adjusting stop-loss parameters to reduce volatility exposure is the necessary next step.

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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