LATINOS TRADING

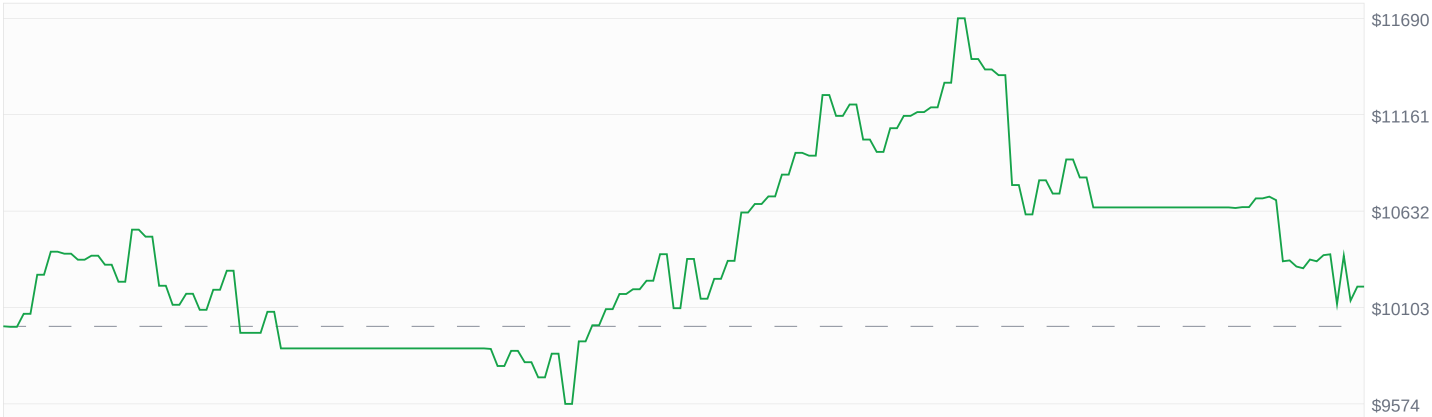
BACKTEST REPORT

Backtest #52862 · BWB · EVO_GG1RSISNIP_v1365

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_v1365 strategy on BWB delivered a marginal 2.15% return with a low Sharpe ratio of 0.25, indicating risk-adjusted underperformance. A 33.3% win rate across only three trades provides statistically insignificant confidence, and the 13.41% maximum drawdown highlights severe volatility exposure. The strategy lacks robustness due to insufficient trade volume, making the positive ROI unreliable and the risk profile unacceptable for institutional deployment. The critical next step is to expand the lookback period or adjust entry thresholds to generate a minimum of one hundred trades before re-evaluating performance.

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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