LATINOS TRADING

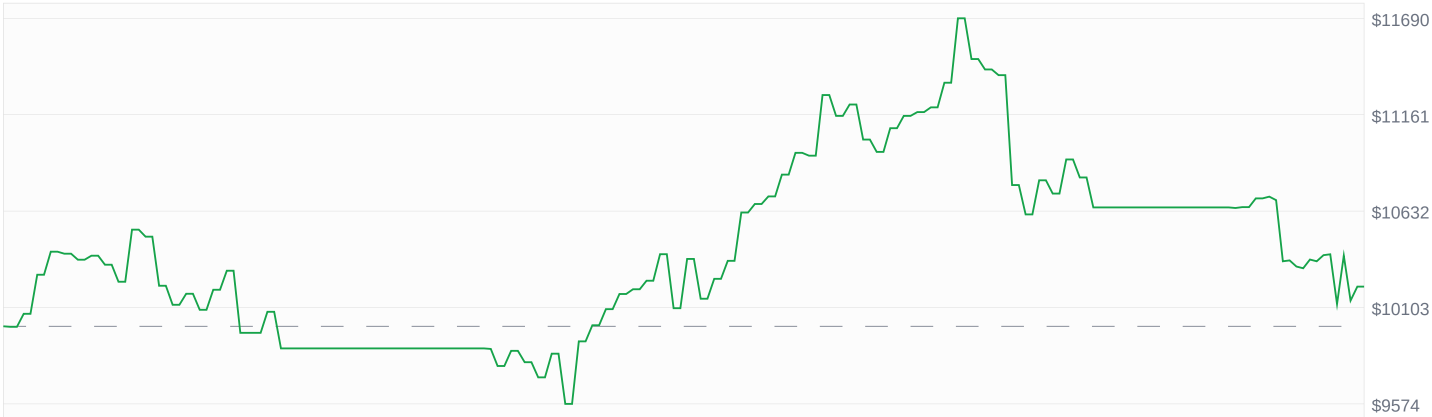
BACKTEST REPORT

Backtest #52936 · BWB · EVO_GG1RSISNIP_v1391

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_v1391 strategy on BWB failed to generate statistical significance, executing only three trades that yielded a marginal 2.15% return with a poor Sharpe ratio of 0.25. A 33.3% win rate alongside a 13.41% maximum drawdown indicates high volatility and insufficient edge to justify capital allocation. The sample size is critically too small to distinguish between random noise and genuine alpha, rendering the results unreliable for institutional deployment. Next steps must focus on increasing trade frequency through parameter optimization or expanding the lookback period to validate the entry logic.

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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