LATINOS TRADING

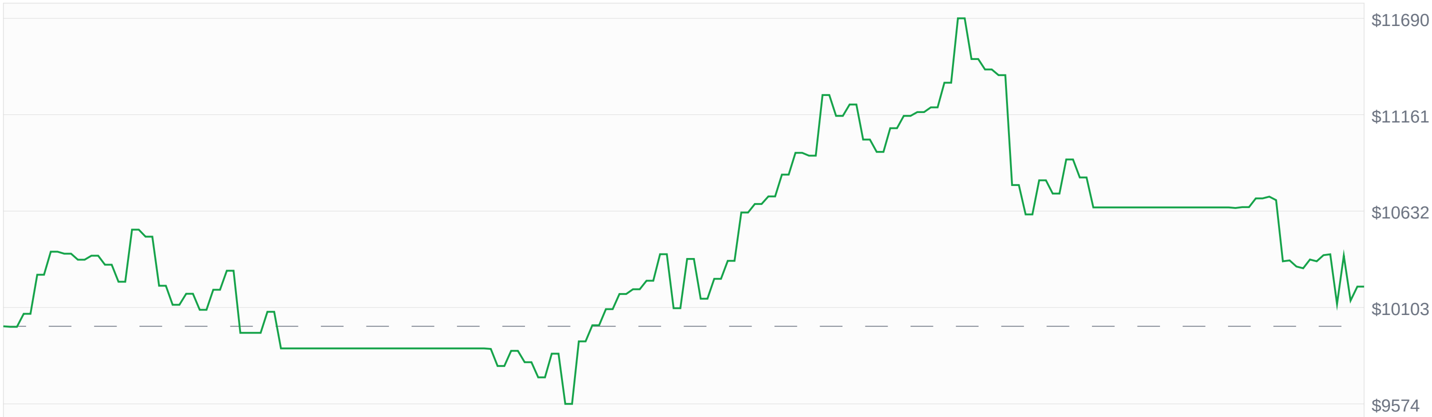
BACKTEST REPORT

Backtest #56050 · BWB · EVO_GG1RSISNIP_v196

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_v196 strategy on BWB generated a nominal +2.15% gain with a low Sharpe ratio of 0.25, indicating poor risk-adjusted returns. A 33.3% win rate across only three trades renders the statistical signal unreliable and prone to high variance. The strategy suffered a 13.41% maximum drawdown, suggesting significant exposure during adverse price movements. Given the insufficient sample size, this result likely reflects noise rather than a robust edge. The next step is to expand the backtest horizon to hundreds of trades to validate any observed alpha.

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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