LATINOS TRADING

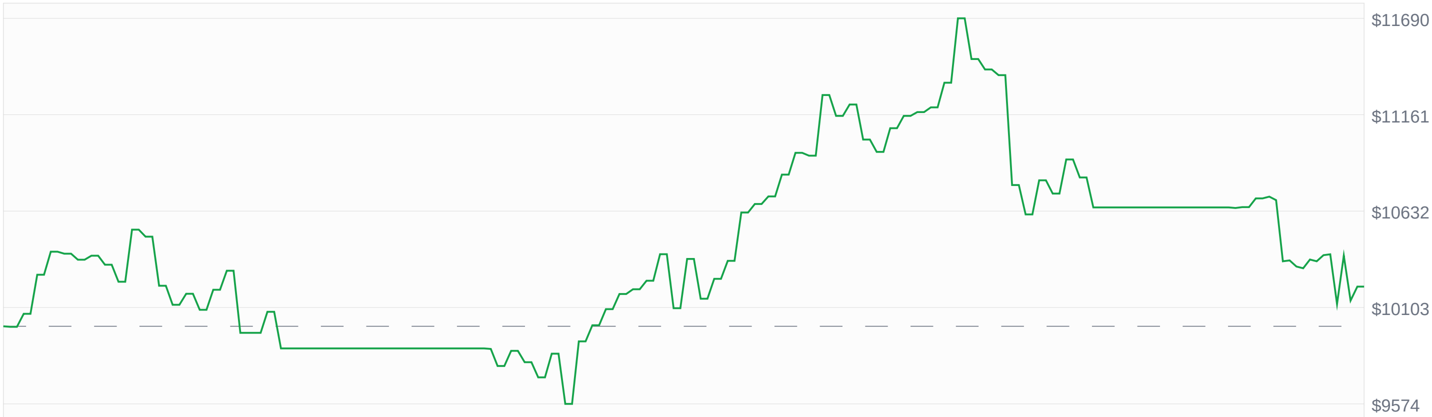
BACKTEST REPORT

Backtest #47840 · BWB · EVO_GG1RSISNIP_v880

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_v880 strategy on BWB generated a minimal +2.15% ROI with a Sharpe ratio of 0.25, indicating insufficient risk-adjusted returns for institutional deployment. The 33.3% win rate across only three trades reveals a statistically insignificant sample size that precludes any reliable performance inference. A maximum drawdown of 13.41% suggests high volatility exposure, yet the strategy's failure to generate consistent alpha remains the primary concern. Increasing trade frequency through parameter optimization or combining signals with a secondary filter would be the necessary next step to validate robustness.

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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