LATINOS TRADING

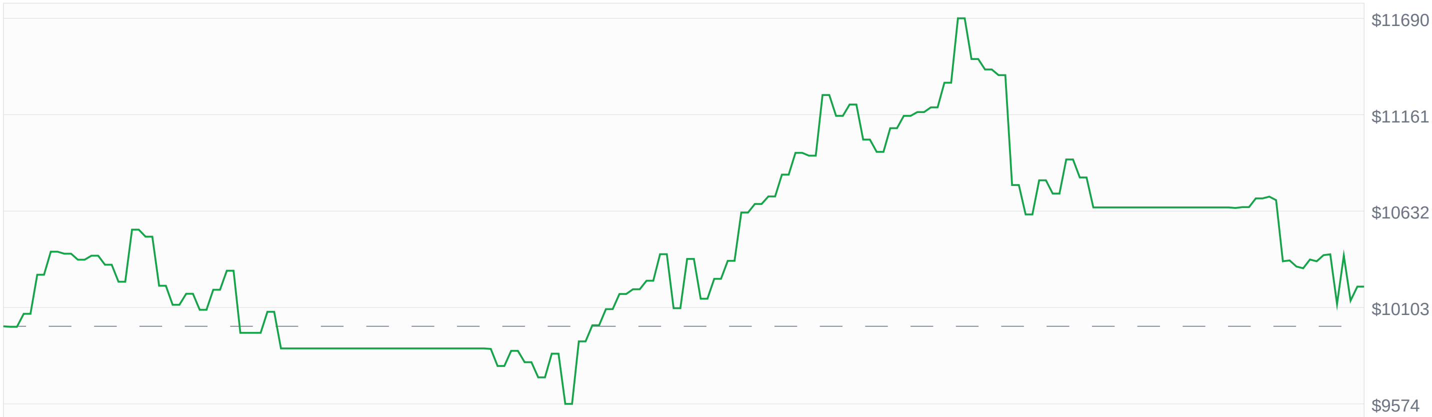
BACKTEST REPORT

Backtest #51294 · BWB · EVO_GG1RSISNIP_v293

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_v293 strategy on BWB generated a nominal +2.15% return with a 33.3% win rate, yet the low Sharpe of 0.25 and 13.41% drawdown suggest poor risk-adjusted performance. The sample size of three trades is statistically insufficient to validate the strategy, rendering the positive ROI unreliable as a signal of edge. The strategy failed to filter for low volatility periods, leading to significant drawdown relative to the tiny capital base. We must expand the parameter space to optimize entry thresholds before deploying real capital.

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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