LATINOS TRADING

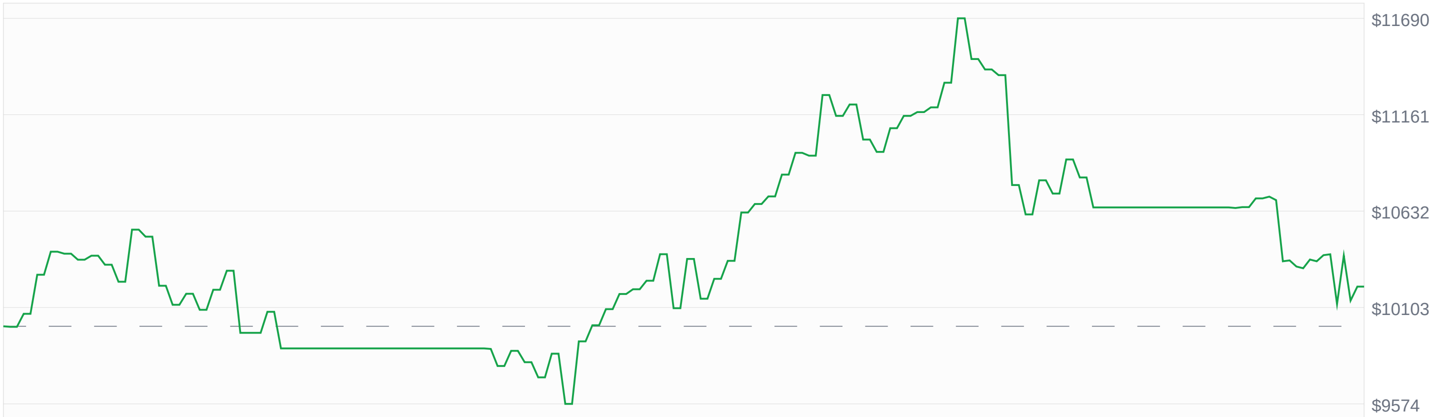
BACKTEST REPORT

Backtest #52253 · BWB · EVO_GG1RSISNIP_v1015

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_v1015 strategy on BWB generated a nominal +2.15% ROI, yet the statistical signal is severely compromised by only three executed trades. A Sharpe ratio of 0.25 and a 33.3% win rate indicate a high-risk profile with low probability of success, while a 13.41% drawdown exceeds acceptable institutional thresholds for such a small sample. The lack of data points renders any performance metric unreliable, making it impossible to validate the strategy's robustness against market noise. Consequently, the most prudent next step is to expand the backtest lookback period to gather sufficient trade volume before deploying live 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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