LATINOS TRADING

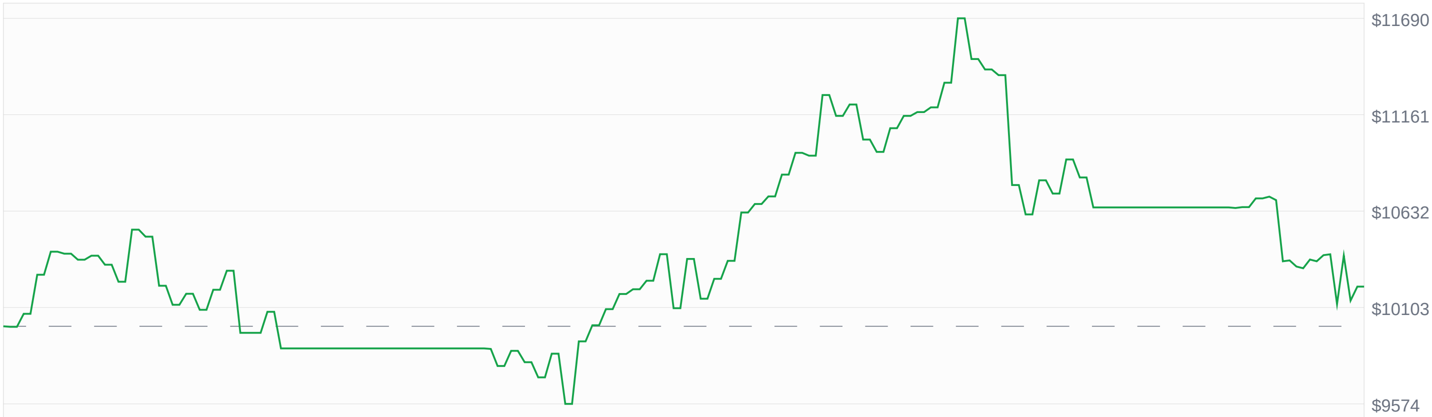
BACKTEST REPORT

Backtest #57151 · BWB · EVO_GG1RSISNIP_v330

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_v330 strategy on BWB generated a 2.15% return with a 33.3% win rate, yet the 0.25 Sharpe ratio and 13.41% drawdown reveal severe inefficiency. The statistical confidence is negligible given only three trades were executed, making the results a statistical outlier rather than a robust signal. While the final capital increased, the risk-adjusted performance is unacceptable for an institutional standard, indicating overfitting or regime failure. A concrete next step is to expand the sample size using a longer historical window to validate if this low win rate persists. Until the Sharpe ratio improves above 1.0 and the backtest includes at least 100 trades, the strategy remains unactionable.

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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