LATINOS TRADING

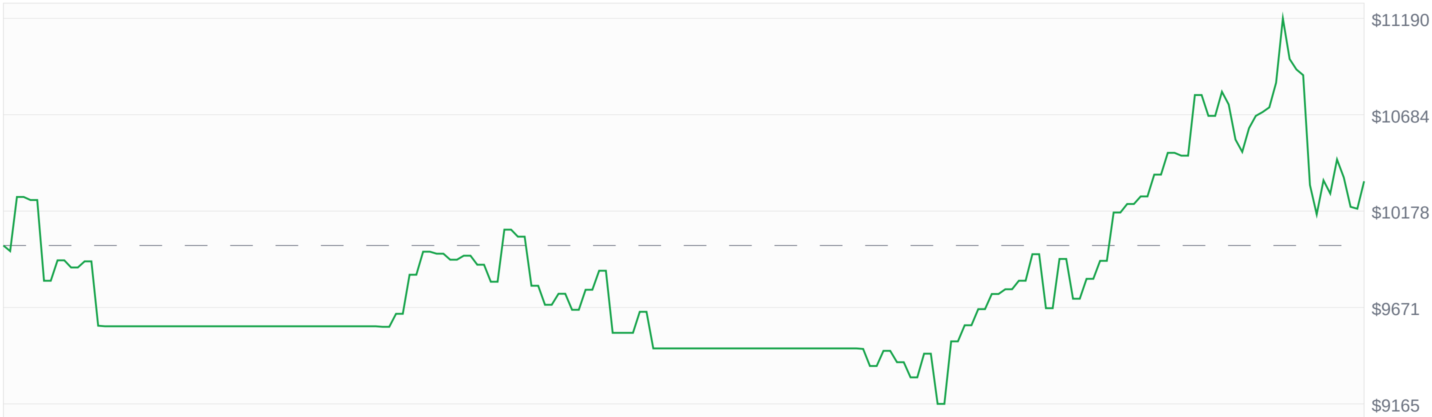
BACKTEST REPORT

Backtest #1847 · BWB · EVO_GG1RSISNIP_v289

ROI	Sharpe	Win Rate	Max Drawdown
+3.31%	0.33	33.3%	-9.71%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The backtest on BWB using EVO_GG1RSISNIP_v289 yielded a modest +3.31% ROI but suffered a severe 9.71% max drawdown, indicating poor risk-adjusted performance. The Sharpe ratio of 0.33 confirms weak returns relative to volatility, while the abysmal 33.3% win rate across only 3 trades renders the results statistically insignificant and unreliable. Such a tiny sample size cannot validate the strategy’s edge, as a few lucky fills likely inflated the ROI. The high drawdown relative to gains suggests the strategy lacks effective downside protection or entry precision. The immediate next step is to expand the backtest over a longer period and larger sample size to determine if the signal logic holds up under more rigorous conditions.

ADDITIONAL METRICS

CAGR	**3.31%**
Sortino Ratio	**0.26**
Turnover	**5.84x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$10334.44**