LATINOS TRADING

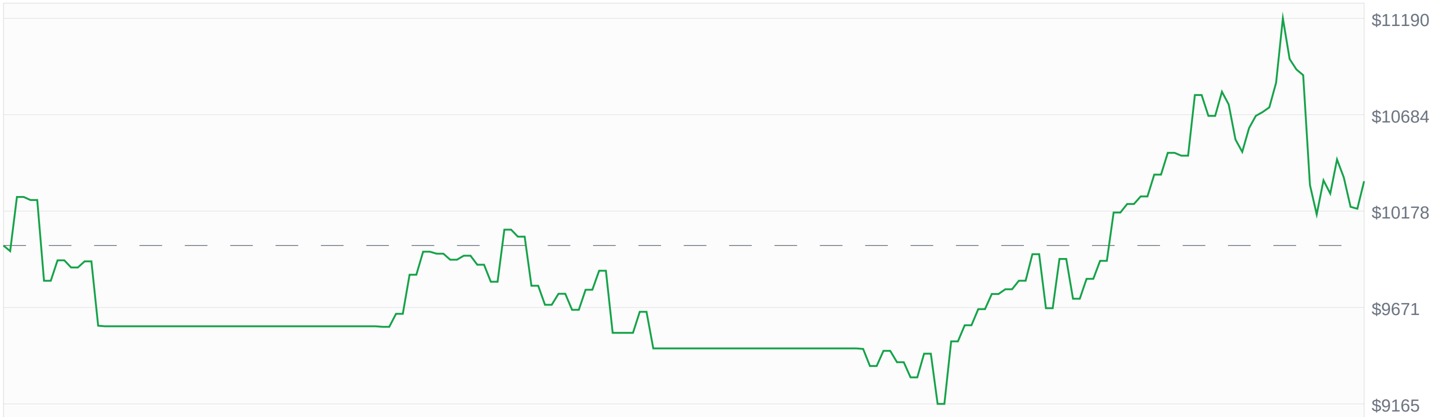
BACKTEST REPORT

Backtest #27393 · BWB · EVO_GG1RSISNIP_v59

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 BWB backtest yielded a modest +3.31% ROI but the Sharpe ratio of 0.33 indicates subpar risk-adjusted returns. The 33.3% win rate combined with a 9.71% max drawdown reveals a strategy that struggles to manage downside risk effectively. With only 3 total trades, the sample size is statistically insignificant, rendering the results unreliable for live deployment. The low trade count suggests the signal thresholds are too restrictive, leading to missed opportunities. A concrete next step is to optimize the entry filters to increase trade frequency and improve statistical confidence.

ADDITIONAL METRICS

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

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