LATINOS TRADING

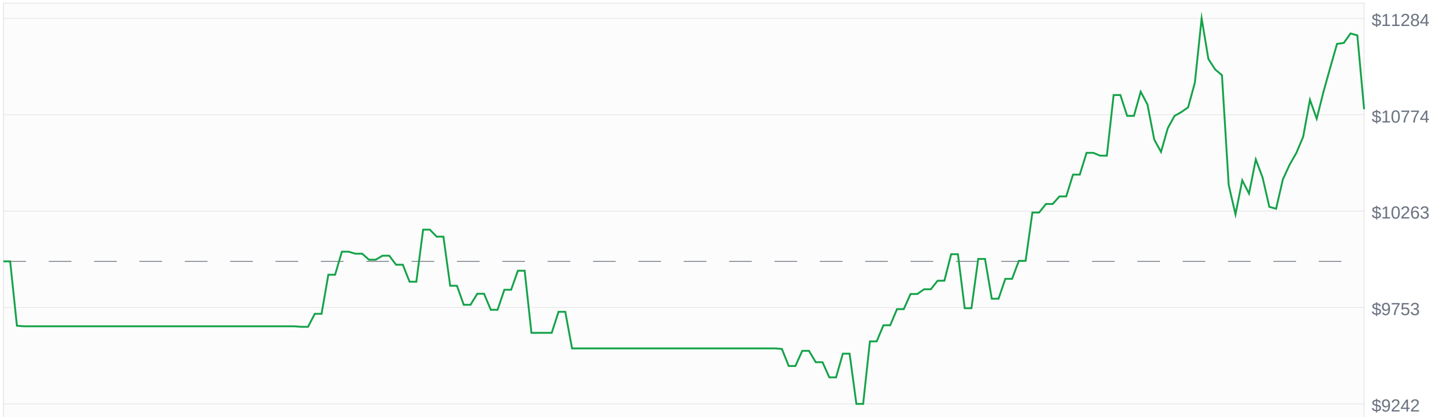
BACKTEST REPORT

Backtest #32672 · BWB · EVO_GG1RSISNIP_v345

ROI	Sharpe	Win Rate	Max Drawdown
+7.99%	0.68	33.3%	-9.20%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v345 backtest on BWB shows positive nominal returns but fails to demonstrate statistical significance due to a sample size of only three trades. The low win rate of 33.3% combined with a Sharpe ratio of 0.68 indicates that the alpha generated is likely noise rather than a robust edge. A maximum drawdown of 9.20% suggests moderate volatility risk that is not well mitigated by the current strategy parameters. Given these limitations, the primary next step is to execute a longer historical backtest to verify if these results persist over a larger sample size.

ADDITIONAL METRICS

CAGR	**7.99%**
Sortino Ratio	**0.51**
Turnover	**5.92x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$10802.49**

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