LATINOS TRADING

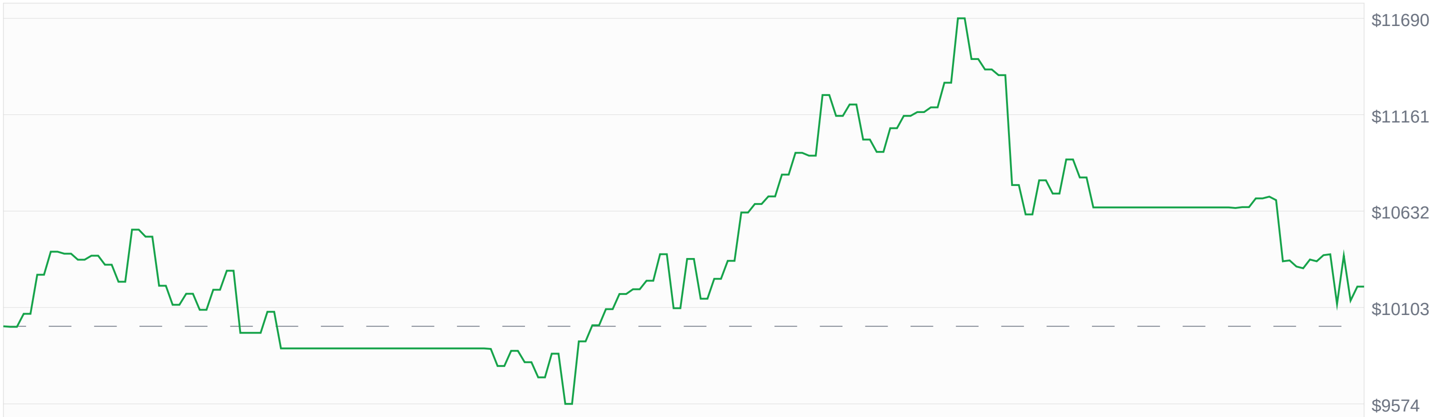
BACKTEST REPORT

Backtest #48099 · BWB · EVO_GG1RSISNIP_v972

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 backtest for BWB using EVO_GG1RSISNIP_v972 shows a nominal +2.15% return but a weak Sharpe of 0.25, indicating returns do not sufficiently compensate for risk. With only three trades executed, the 33.3% win rate and 13.41% drawdown lack statistical significance and likely reflect extreme sample bias rather than robust strategy efficacy. The strategy failed to generate consistent alpha, and the low trade count prevents reliable assessment of behavior across different market regimes. A critical next step is to expand the lookback period or adjust entry filters to increase trade frequency before deploying real capital.

ADDITIONAL METRICS

CAGR	**2.15%**
Sortino Ratio	**0.19**
Turnover	**6.13x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$10217.60**