LATINOS TRADING

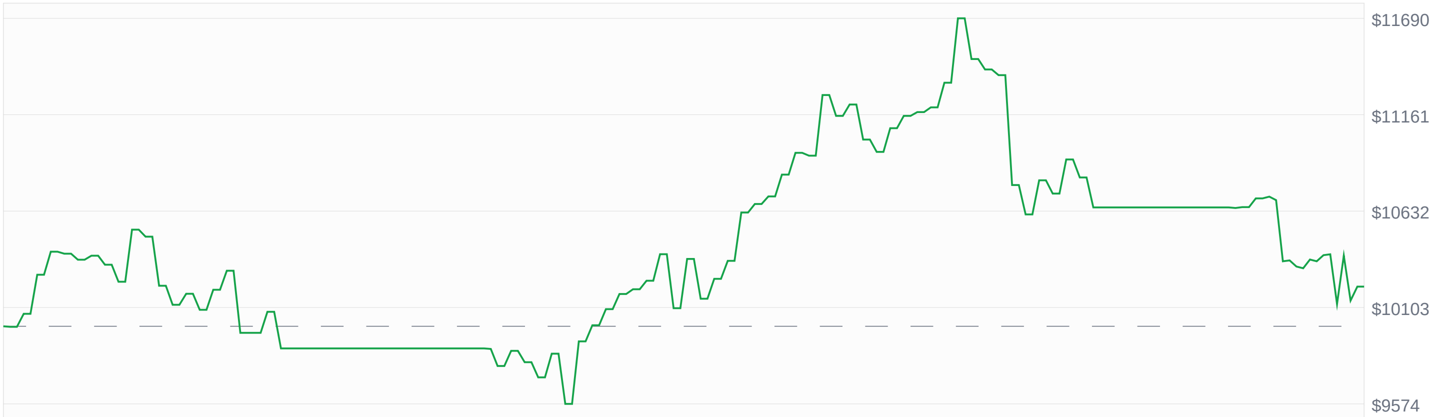
BACKTEST REPORT

Backtest #56968 · BWB · EVO_GG1RSISNIP_v341

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_v341 shows a marginal 2.15% return but suffers from a 13.41% drawdown and a Sharpe ratio of only 0.25. Such a low win rate of 33.3% combined with just three executed trades renders the statistical significance negligible and exposes high execution risk. The strategy likely failed to filter noise effectively, resulting in overfitting to a tiny sample size rather than capturing robust market patterns. A concrete next step is to expand the historical data window to at least one full market cycle to validate whether the edge persists. Without more data, the current results are insufficient to justify live deployment.

ADDITIONAL METRICS

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