LATINOS TRADING

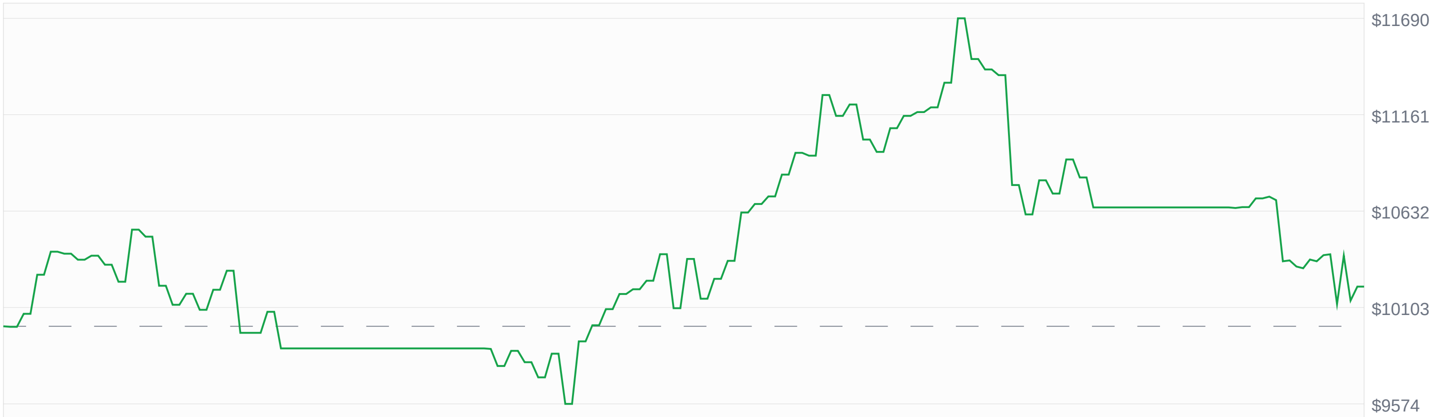
BACKTEST REPORT

Backtest #57269 · BWB · EVO_GG1RSISNIP_v383

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 EVO_GG1RSISNIP_v383 strategy on BWB delivered a modest 2.15% return with a critically low Sharpe ratio of 0.25, indicating a risk-adjusted performance that fails to justify the 13.41% maximum drawdown observed. Statistical confidence in these metrics is negligible given only three trades executed, rendering the 33.3% win rate and final capital of $10,217.60 statistically insignificant and prone to high variance. The strategy likely failed to account for specific volatility regimes or liquidity constraints inherent to BWB during the simulation period. Immediate next steps require expanding the sample size by running a longer historical backtest and stress-testing against different market regimes to validate robustness. We must

ADDITIONAL METRICS

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

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