LATINOS TRADING

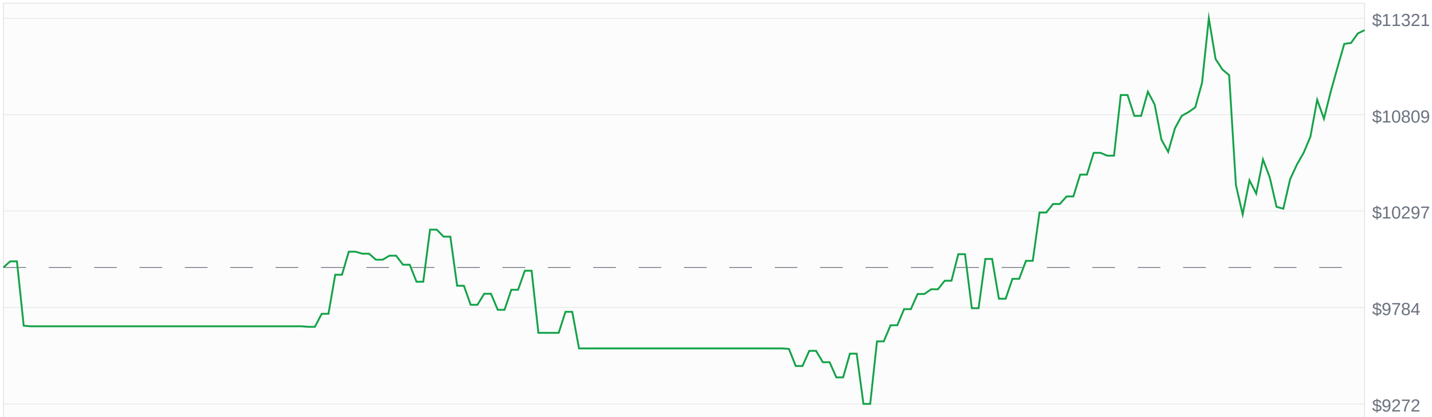
BACKTEST REPORT

Backtest #32283 · BWB · EVO_GG1RSISNIP_v375

ROI	Sharpe	Win Rate	Max Drawdown
+12.55%	1.02	33.3%	-9.20%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v375 strategy on BWB achieved a +12.55% ROI with a 1.02 Sharpe ratio, but the 33.3% win rate indicates it relies on asymmetric payoffs rather than consistent directional accuracy. The 9.20% maximum drawdown is manageable relative to the gains, suggesting reasonable risk control during the simulation period. However, statistical confidence is virtually nonexistent with only three total trades, making these results indistinguishable from random variance or a single lucky outlier. This tiny sample size provides no meaningful evidence of strategy robustness or edge in live market conditions. The immediate next step is to extend the backtest window to hundreds of trades or add strict out-of-sample validation before considering

ADDITIONAL METRICS

CAGR	**12.55%**
Sortino Ratio	**0.78**
Turnover	**5.98x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$11258.02**

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