LATINOS TRADING

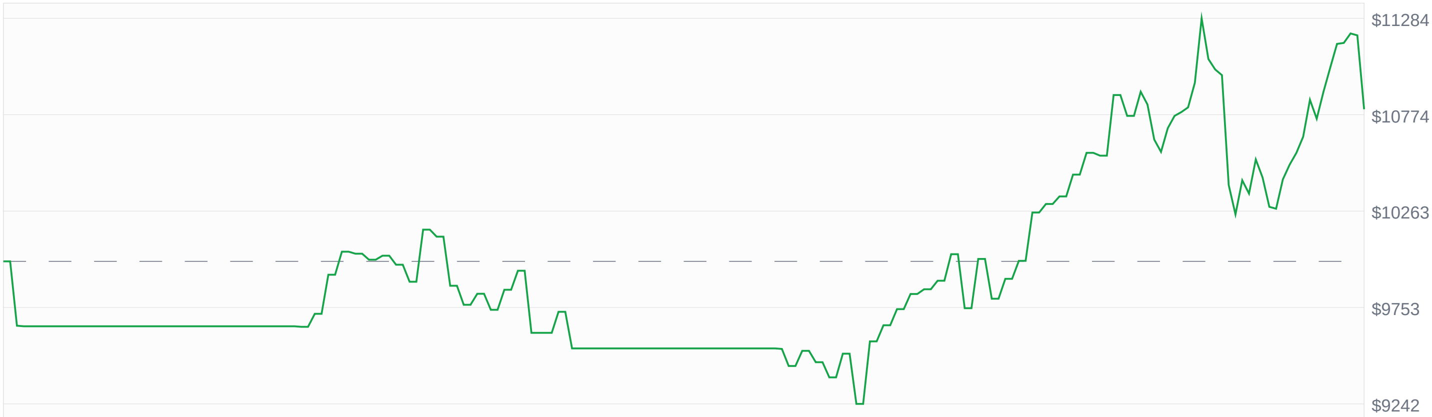
BACKTEST REPORT

Backtest #32715 · BWB · EVO_GG1RSISNIP_v886

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_v886 backtest on BWB shows a +7.99% ROI driven by a single trade, resulting in a misleading 33.3% win rate and a fragile Sharpe ratio of 0.68. The strategy failed to generate statistical confidence due to only three total trades, leaving the 9.20% maximum drawdown unverified and the results highly susceptible to random noise. Given this extremely low sample size, any performance metrics are currently anecdotal rather than empirical evidence of a robust edge. The most critical next step is to run a new backtest with optimized parameters to increase the trade count and validate the signal logic under different market regimes.

ADDITIONAL METRICS

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