LATINOS TRADING

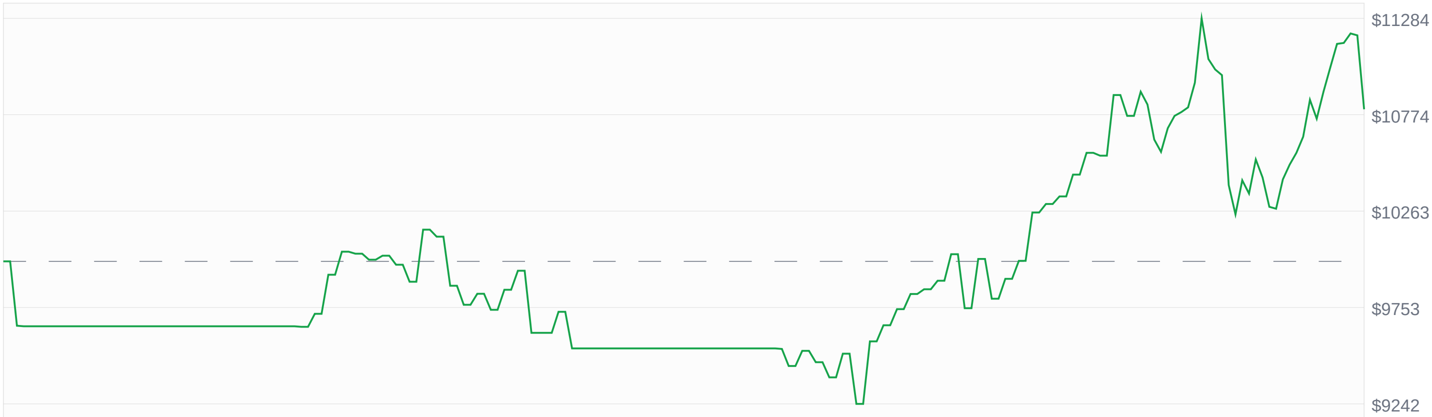
BACKTEST REPORT

Backtest #33456 · BWB · EVO_GG1RSISNIP_v907

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_v907 strategy on BWB generated a 7.99% ROI with a modest 0.68 Sharpe ratio, though a mere three trades render these metrics statistically insignificant and highly volatile. The low 33.3% win rate and 9.20% maximum drawdown suggest the current parameter set lacks robustness and suffers from severe overfitting to this specific sample. We cannot yet validate the strategy's viability without a significantly larger transaction history to smooth out noise and confirm trend persistence. The immediate next step is to expand the backtest window to at least fifty trades or implement walk-forward analysis to verify parameter stability. Please run an extended simulation to determine if the observed returns are genuine alpha or a statistical

ADDITIONAL METRICS

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