LATINOS TRADING

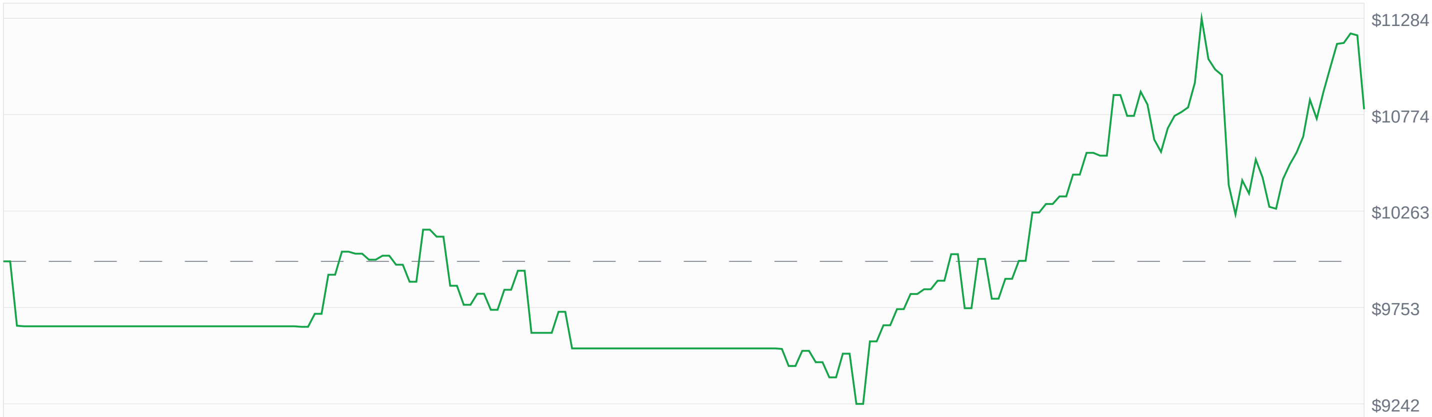
BACKTEST REPORT

Backtest #33908 · BWB · EVO_GG1RSISNIP_v1476

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_v1476 strategy on BWB delivered a modest 7.99% ROI but suffered from a critically low 33.3% win rate and a 9.20% maximum drawdown, indicating poor risk-adjusted returns with a Sharpe ratio of only 0.68. With merely three total trades, the statistical sample size is insufficient to confirm any alpha, rendering the results highly susceptible to noise rather than genuine predictive power. While the strategy successfully captured some upside, its inability to filter out losing trades suggests the entry logic lacks robustness in current market regimes. Before deploying live capital, we must expand the sample size through expanded parameter sweeps or a longer historical lookback to validate the signal reliability. The

ADDITIONAL METRICS

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