# LATINOS TRADING

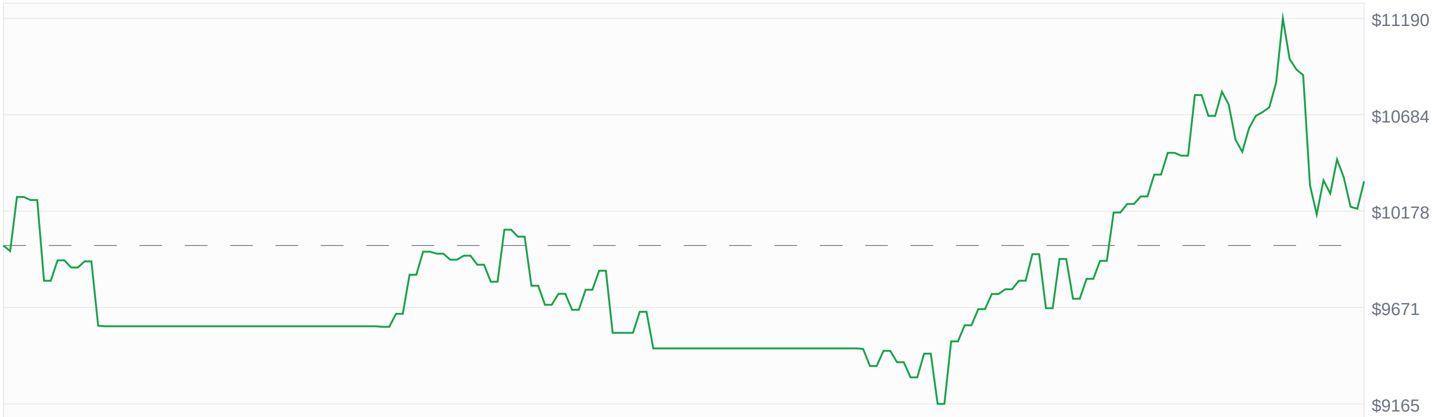
## BACKTEST REPORT

Backtest #3465 · BWB · EVO_GG1RSISNIP_v1353

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| +3.31% | 0.33 | 33.3% | -9.71% |

## EQUITY CURVE

202 sessions · starting at $9997.00




## ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1353 strategy on BWB shows a marginal ROI of +3.31% and a poor Sharpe ratio of 0.33, indicating minimal risk-adjusted efficiency. The 33.3% win rate and 9.71% max drawdown reveal high fragility, exacerbated critically by only three total trades. This sample size is statistically insignificant, rendering the results unreliable for any predictive modeling or live deployment. The strategy failed to demonstrate consistent alpha generation, suggesting overfitting to specific market noise. Immediate next steps must include expanding the backtest window to gather sufficient data for statistical validity.

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | 3.31% |
| Sortino Ratio | 0.26 |
| Turnover | 5.84x |
| Total Trades | 3 |
| Initial Capital | $9997.00 |
| Final Capital | $10334.44 |