LATINOS TRADING

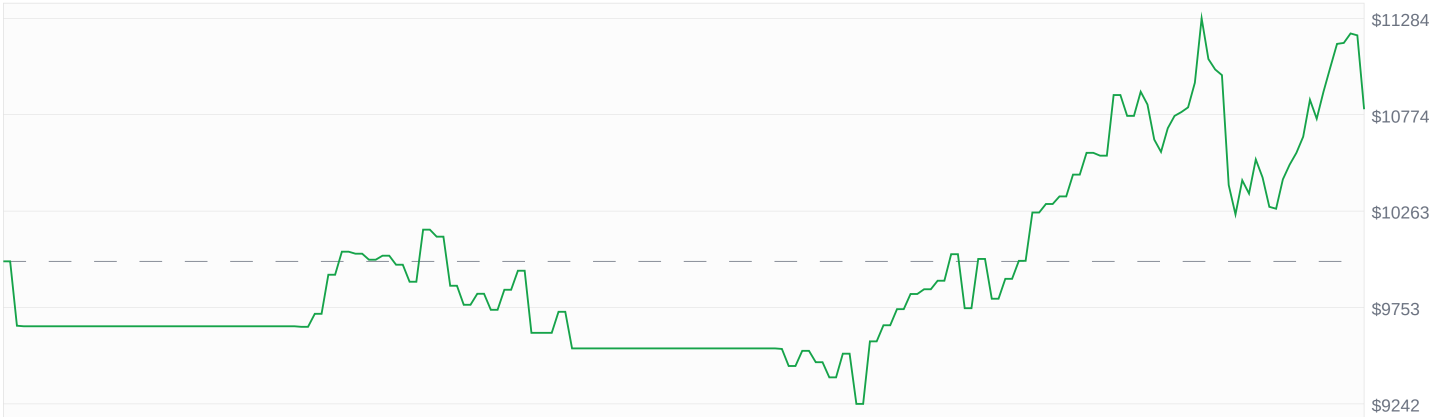
BACKTEST REPORT

Backtest #34982 · BWB · EVO_GG1RSISNIP_v1212

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_v1212 strategy on BWB delivered a +7.99% ROI with a low 0.68 Sharpe and 9.20% drawdown, yet its statistical validity is critically undermined by only three trades. A mere 33.3% win rate confirms that the sample size is far too small to distinguish signal quality from random noise or luck. While the positive return is encouraging, the high volatility relative to the minimal trade count suggests the edge is unproven and potentially fragile. We must run a larger out-of-sample backtest on extended historical data to validate whether this alpha persists beyond the current noise. Only with a significantly higher trade volume can we confidently assess the strategy's risk-adjusted potential.

ADDITIONAL METRICS

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