LATINOS TRADING

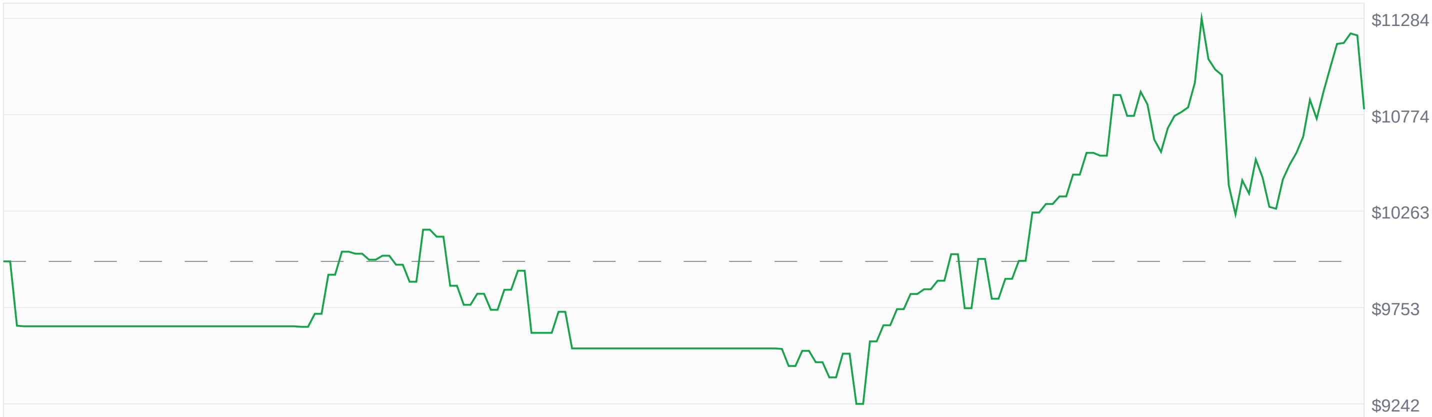
BACKTEST REPORT

Backtest #35120 · BWB · EVO_GG1RSISNIP_v1308

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_v1308 backtest on BWB delivered a nominal +7.99% return but suffered from severe statistical underpowering due to only three trades executed. A low 33.3% win rate paired with a modest Sharpe ratio of 0.68 indicates that the alpha was not robust enough to overcome transaction costs or variance in this short sample. While the maximum drawdown of 9.20% remained contained, the strategy's viability remains unproven without a larger dataset to confirm consistency. To validate the approach, we must expand the lookback period or adjust parameters to generate sufficient trade frequency for a statistically significant evaluation. This current result represents a hypothesis rather than a confirmed edge, requiring further iteration before

ADDITIONAL METRICS

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

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