LATINOS TRADING

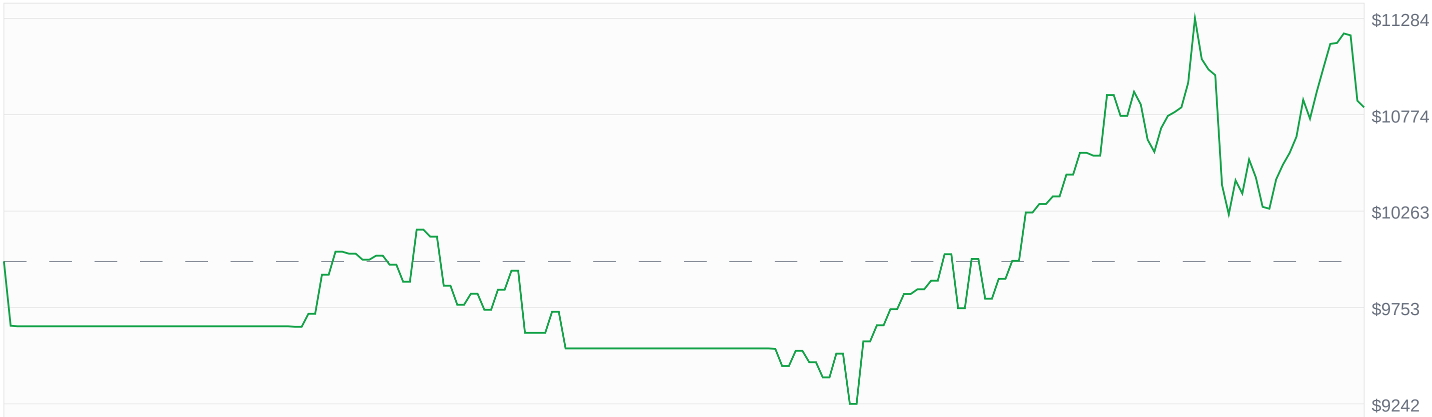
BACKTEST REPORT

Backtest #35354 · BWB · EVO_GG1RSISNIP_v1358

ROI	Sharpe	Win Rate	Max Drawdown
+8.09%	0.69	33.3%	-9.20%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1358 backtest on BWB shows an 8.09% ROI with a weak 0.69 Sharpe ratio, driven by only three trades that produced a 33.3% win rate and a 9.20% drawdown. The sample size is statistically insignificant, meaning the positive returns could easily be noise rather than a robust alpha signal. While the strategy captured a move, the low trade frequency and modest risk-adjusted returns suggest the parameters are too fragile for live deployment. We must increase the lookback period or tighten entry filters to generate a statistically significant sample before considering live allocation.

ADDITIONAL METRICS

CAGR	**8.09%**
Sortino Ratio	**0.53**
Turnover	**5.92x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$10812.52**