LATINOS TRADING

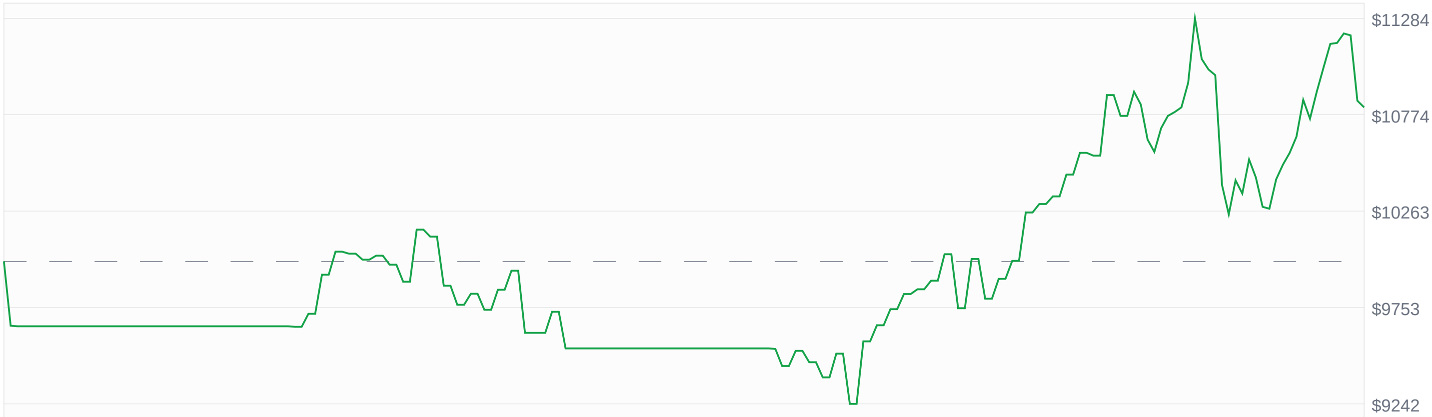
BACKTEST REPORT

Backtest #35387 · BWB · EVO_GG1RSISNIP_v1376

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_v1376 strategy on BWB shows positive nominal returns of 8.09%, yet the statistical validity is critically compromised by only three executed trades. With a win rate of 33.3% and a Sharpe ratio of 0.69, the risk-adjusted performance suggests the edge is not robust enough to overcome transaction costs or sampling noise. The maximum drawdown of 9.20% indicates significant volatility exposure that the current sample size fails to quantify accurately. Given the low trade count, no specific parameter optimization is justified at this stage. The immediate next step is to expand the backtest window or adjust filters to generate a statistically significant sample size before deployment.

ADDITIONAL METRICS

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