LATINOS TRADING

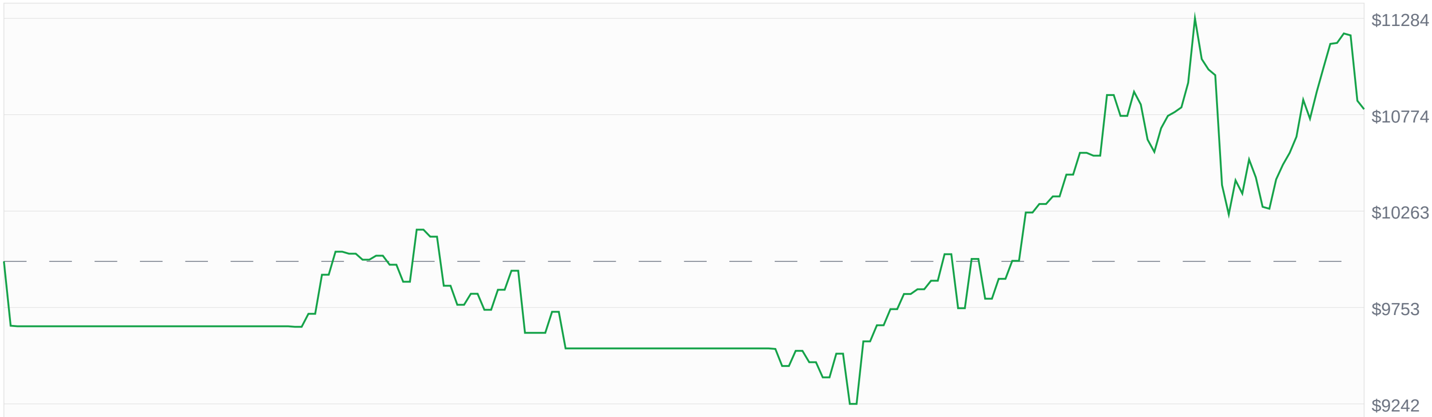
BACKTEST REPORT

Backtest #35499 · BWB · EVO_GG1RSISNIP_v292

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_v292 strategy on BWB generated a +7.99% ROI with a low Sharpe of 0.68, driven by an anomalous win rate of 33.3% across only three trades. This sample size is statistically insignificant, making the apparent edge highly unreliable and susceptible to overfitting or random noise. The 9.20% maximum drawdown indicates high volatility exposure that is not adequately compensated by the risk-adjusted returns. To validate any genuine alpha, we must expand the dataset by testing on broader market conditions and increasing the trade frequency. A concrete next step is to re-run the backtest with walk-forward analysis to confirm robustness against regime shifts.

ADDITIONAL METRICS

CAGR	7.99%
Sortino Ratio	0.52
Turnover	5.92x
Total Trades	3
Initial Capital	$9997.00
Final Capital	$10802.49