LATINOS TRADING

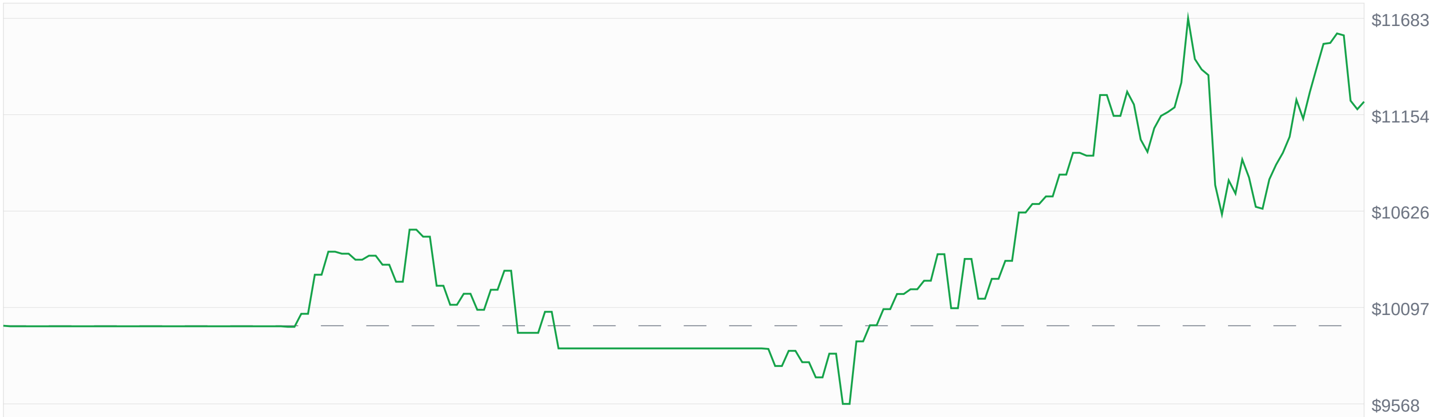
BACKTEST REPORT

Backtest #35584 · BWB · EVO_GG1RSISNIP_v7

ROI	Sharpe	Win Rate	Max Drawdown
+12.22%	1.00	33.3%	-9.20%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v7 backtest on BWB yielded a +12.22% ROI despite a precarious 33.3% win rate, indicating that the remaining two winning trades generated disproportionate alpha. A Sharpe ratio of 1.00 combined with a 9.20% maximum drawdown suggests acceptable volatility, yet the statistical significance is negligible given the sample size of only three trades. Without a larger dataset, the observed performance lacks robustness, and the results could easily reverse under different market regimes. The strategy clearly functions as a low-frequency, high-impact setup rather than a mean-reversion system. The immediate next step is to run a walk-forward analysis or expand the backtest horizon to validate if the profitability holds across diverse

ADDITIONAL METRICS

CAGR	12.22%
Sortino Ratio	0.78
Turnover	6.10x
Total Trades	3
Initial Capital	$9997.00
Final Capital	$11225.52

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