LATINOS TRADING

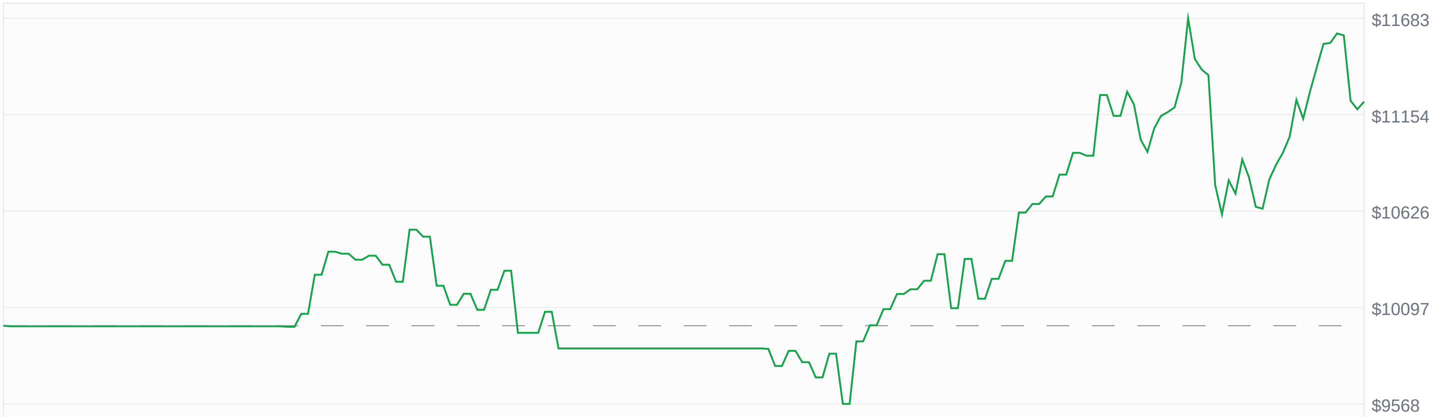
BACKTEST REPORT

Backtest #35587 · BWB · EVO_GG1RSISNIP_v262

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_v262 backtest on BWB generated a 12.22% return, yet a 33.3% win rate across only three trades renders statistical significance impossible. A sharp 9.20% drawdown indicates high volatility, while a Sharpe ratio of 1.00 suggests the alpha is not robust enough for institutional allocation. We must reject this signal as a standalone strategy due to the severe data scarcity and extreme variance. The immediate next step is to increase the sample size by expanding the lookback period or widening the equity curve analysis windows.

ADDITIONAL METRICS

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