LATINOS TRADING

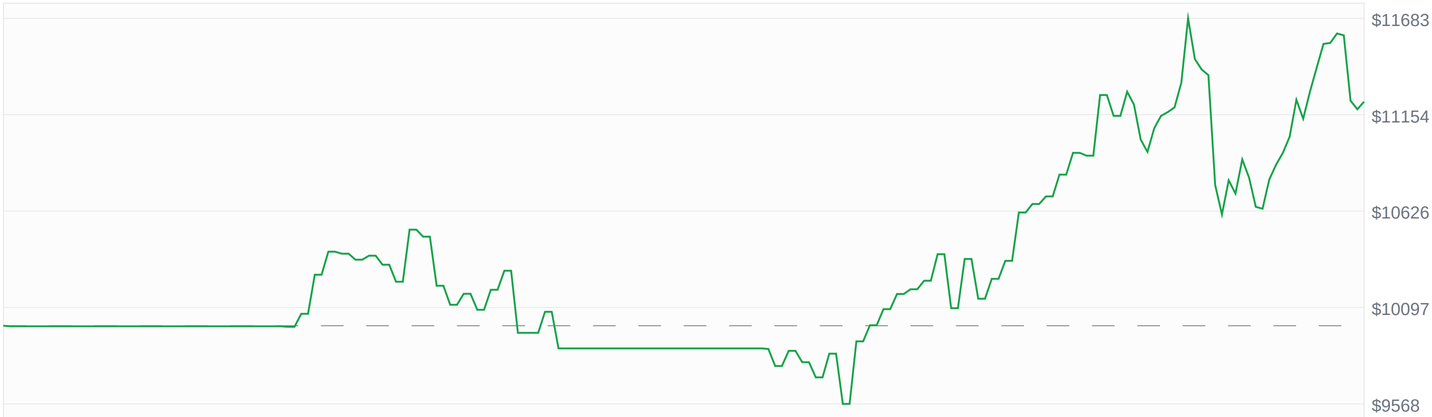
BACKTEST REPORT

Backtest #35619 · BWB · EVO_GG1RSISNIP_v306

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_v306 strategy generated a +12.22% ROI on BWB, but a win rate of 33.3% suggests the model relies on capturing large outliers rather than consistent profitability. A Sharpe ratio of 1.00 indicates marginal risk-adjusted returns, while a maximum drawdown of 9.20% reveals significant volatility risk per trade. The statistical significance is negligible due to only three total trades executed, making the results highly sensitive to single price movements. We must increase the sample size by running a walk-forward analysis across multiple market regimes before deploying live capital.

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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