LATINOS TRADING

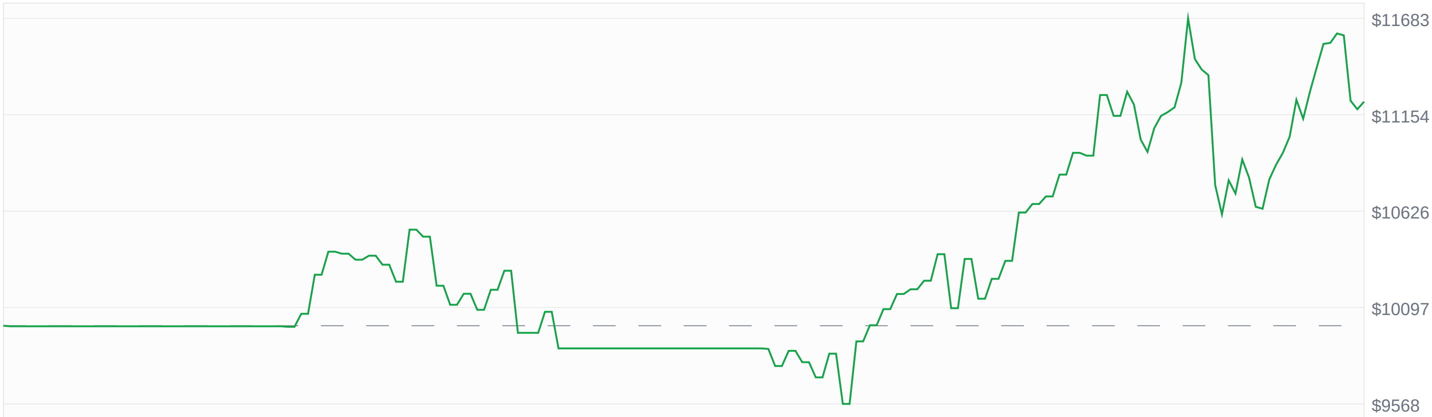
BACKTEST REPORT

Backtest #35621 · BWB · EVO_GG1RSISNIP_v384

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_v384 strategy generated a +12.22% ROI on BWB, yet the statistical validity is critically weak due to only three executed trades. A win rate of 33.3% combined with a 9.20% maximum drawdown suggests the initial signal logic may be overly sensitive to noise rather than capturing genuine alpha. While the Sharpe ratio of 1.00 appears acceptable, such a metric derived from such a small sample size lacks meaningful confidence for institutional deployment. We must expand the sample by increasing the lookback period or adjusting entry filters to validate whether this return profile persists beyond a lucky few signals. The next step is to run a robustness check across varying market regimes to confirm the strategy's stability before

ADDITIONAL METRICS

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