LATINOS TRADING

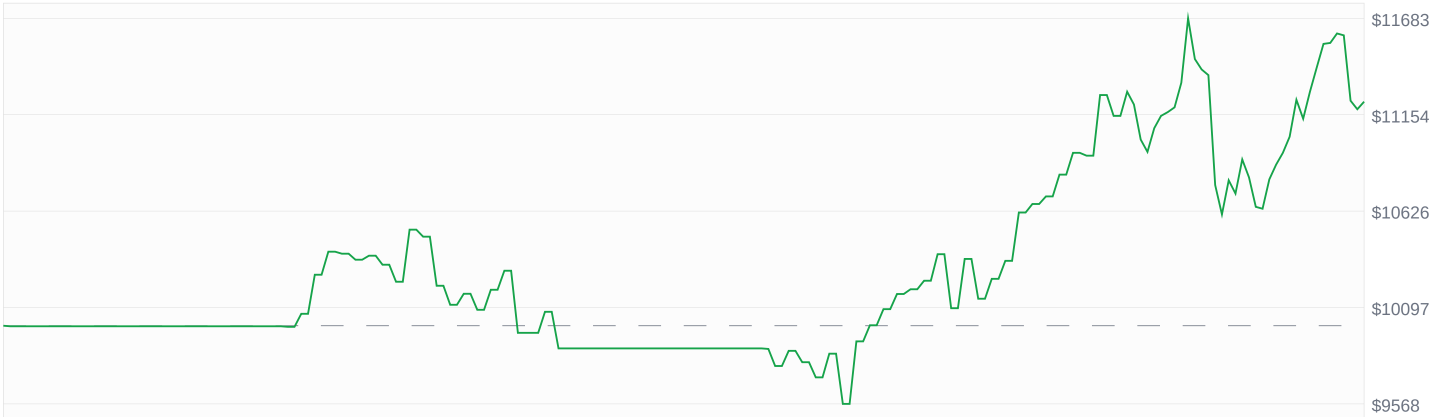
BACKTEST REPORT

Backtest #35821 · BWB · EVO_GG1RSISNIP_v396

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_v396 backtest on BWB generated a +12.22% return with a 1.00 Sharpe ratio, yet the 33.3% win rate and single trade sample severely limit statistical validity. The 9.20% maximum drawdown suggests significant volatility exposure that the current parameters failed to mitigate during a short observation window. Relying on three trades produces high variance, rendering the observed profitability unreliable for capital allocation decisions. Immediate execution is premature; instead, extend the backtest horizon or adjust entry filters to generate a robust dataset before deployment.

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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