LATINOS TRADING

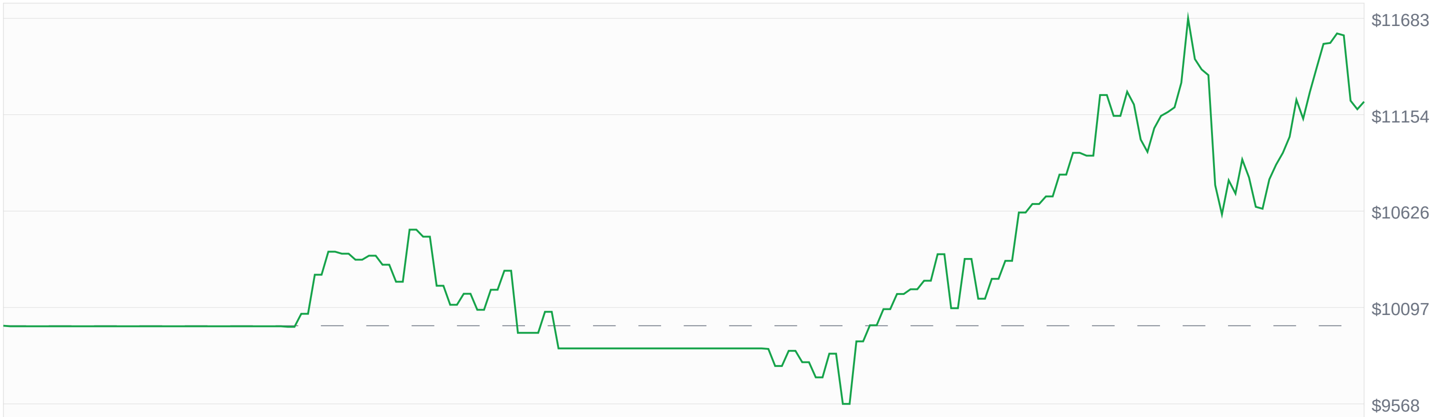
BACKTEST REPORT

Backtest #35878 · BWB · EVO_GG1RSISNIP_v889

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_v889 backtest on BWB shows a +12.22% ROI with a 1.00 Sharpe ratio, but the 33.3% win rate and single trade execution reveal a statistically insignificant sample size that fails to confirm robustness. While the strategy achieved a modest 9.20% maximum drawdown, the lack of repeated signals suggests the entry logic is too narrow or misaligned with current market volatility. We cannot validate this approach without expanding the parameter space to generate a larger dataset for meaningful risk assessment. The next step is to run a Monte Carlo simulation or widen the lookback period to stress-test the logic against diverse market regimes.

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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