

# LATINOS TRADING

## BACKTEST REPORT

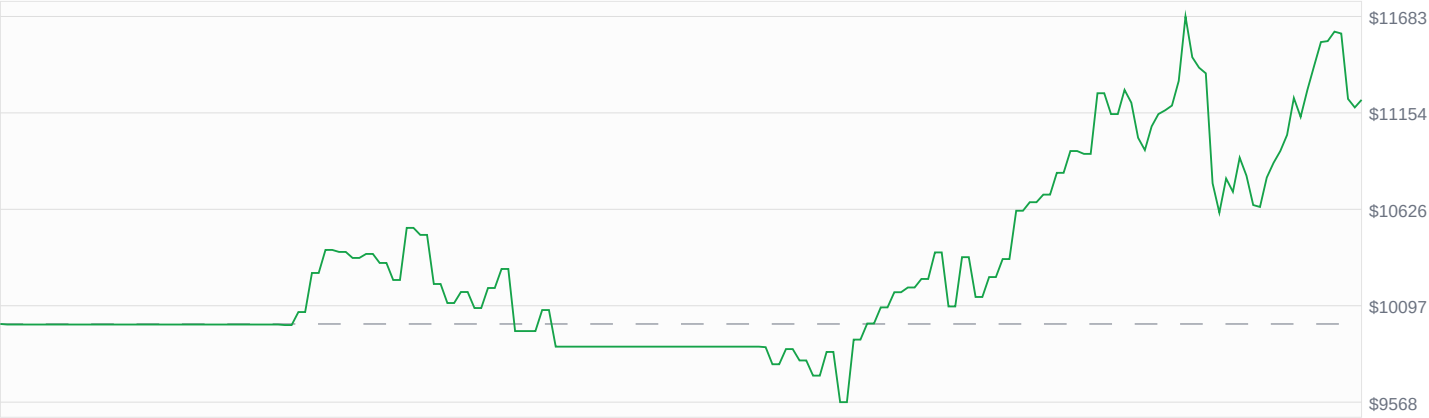


Backtest #35883 · BWB · EVO\_GG1RSISNIP\_v217

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v217 strategy on BWB generated a +12.22% return, yet a win rate of 33.3% with only three trades reveals severe statistical fragility. The 1.00 Sharpe ratio and 9.20% drawdown suggest high volatility per trade rather than consistent edge. Such a small sample size precludes any reliable conclusion on the strategy's robustness or risk-adjusted performance. We must expand the backtest window or adjust entry filters to validate if this outlier performance persists under normal market conditions.

### ADDITIONAL METRICS

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