LATINOS TRADING

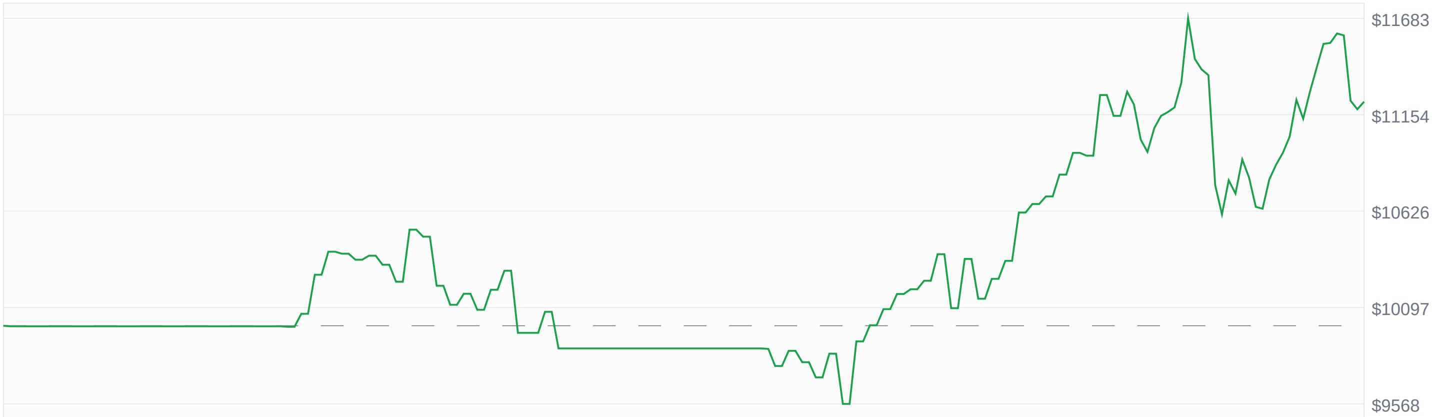
BACKTEST REPORT

Backtest #36165 · BWB · EVO_GG1RSISNIP_v445

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_v445 strategy generated a +12.22% return with a Sharpe ratio of 1.00, yet the 33.3% win rate and only three executed trades suggest the sample size lacks statistical significance. A maximum drawdown of 9.20% indicates meaningful volatility exposure that must be weighed against the modest profit generation. Given the low trade frequency, the observed performance could easily be noise rather than a replicable alpha source. We should expand the backtesting window or adjust entry filters to validate if this edge holds under different 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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