LATINOS TRADING

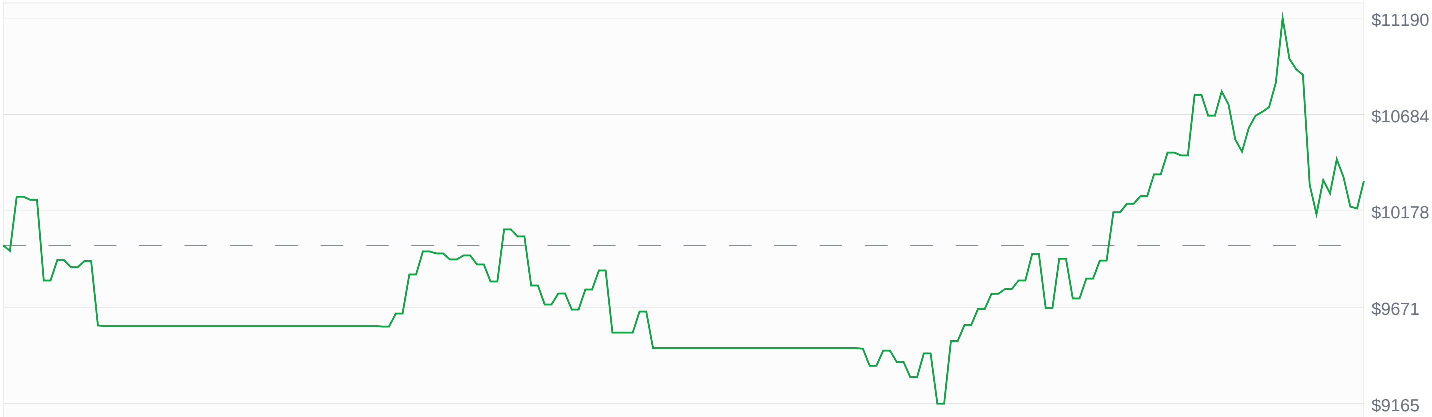
BACKTEST REPORT

Backtest #3774 · BWB · EVO_GG1RSISNIP_v1408

ROI	Sharpe	Win Rate	Max Drawdown
+3.31%	0.33	33.3%	-9.71%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1408 strategy on BWB yields a modest 3.31% ROI but suffers from a low 0.33 Sharpe ratio and a severe 33.3% win rate, indicating high reliance on outlier trades. With only three total trades, the statistical confidence is negligible, rendering the 9.71% max drawdown unreliable as a risk metric. The sample size is far too small to distinguish alpha from random noise, making any positive return potentially spurious. Future analysis must expand the backtest period significantly to achieve statistical significance before considering deployment.

ADDITIONAL METRICS

CAGR	**3.31%**
Sortino Ratio	**0.26**
Turnover	**5.84x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$10334.44**

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