

LATINOS TRADING

BACKTEST REPORT

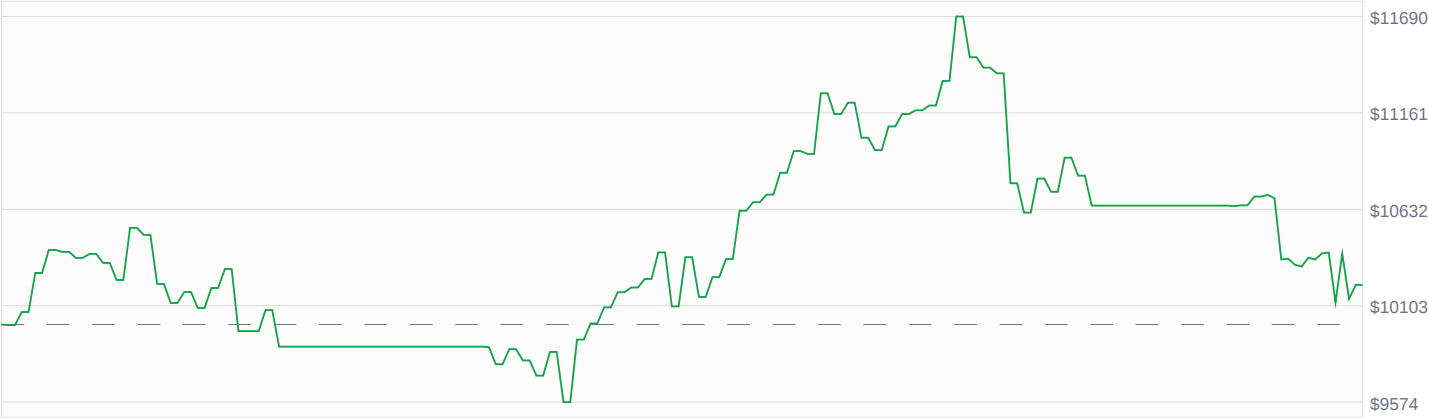


Backtest #56771 · BWB · EVO_GG1RSISNIP_v390

ROI	Sharpe	Win Rate	Max Drawdown
+2.15%	0.25	33.3%	-13.41%

EQUITY CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v390 strategy on BWB generated positive returns despite a low Sharpe ratio of 0.25, but the sample size of only three trades renders the 33.3% win rate statistically insignificant. A maximum drawdown of 13.41% indicates substantial volatility risk that outweighs the marginal 2.15% gain, suggesting the logic is overfitted or prone to slippage. Without broader historical context, it is impossible to determine if the edge is sustainable or merely a statistical anomaly. We must expand the backtest window to validate the signal mechanics before deploying live capital. This approach will clarify whether the strategy requires parameter tuning or a complete overhaul.

ADDITIONAL METRICS

CAGR	2.15%
Sortino Ratio	0.19
Turnover	6.13x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$10217.60

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.