LATINOS TRADING

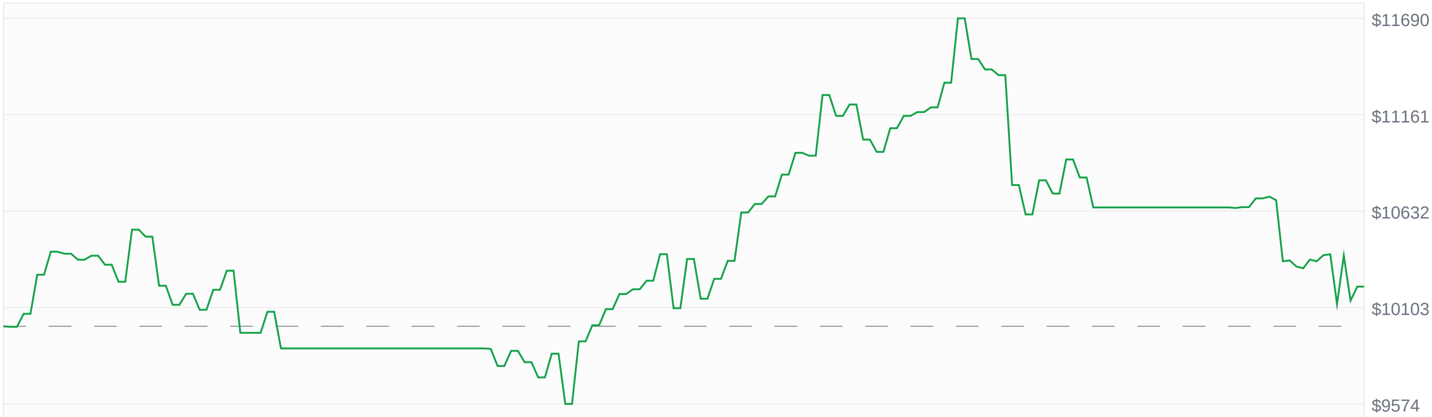
BACKTEST REPORT

Backtest #56904 · BWB · EVO_GG1RSISNIP_v417

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_v417 backtest on BWB generated a modest 2.15% return, yet the 0.25 Sharpe ratio and 13.41% drawdown reveal excessive volatility relative to gains. With only three executed trades, these metrics lack statistical significance and may reflect random noise rather than a robust edge. The strategy failed to filter out choppy conditions, resulting in a win rate of just 33.3% and leaving capital at $10,217.60. Before re-deployment, I recommend running a walk-forward analysis on a larger sample set to validate if the signal logic holds across varying market regimes.

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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