LATINOS TRADING

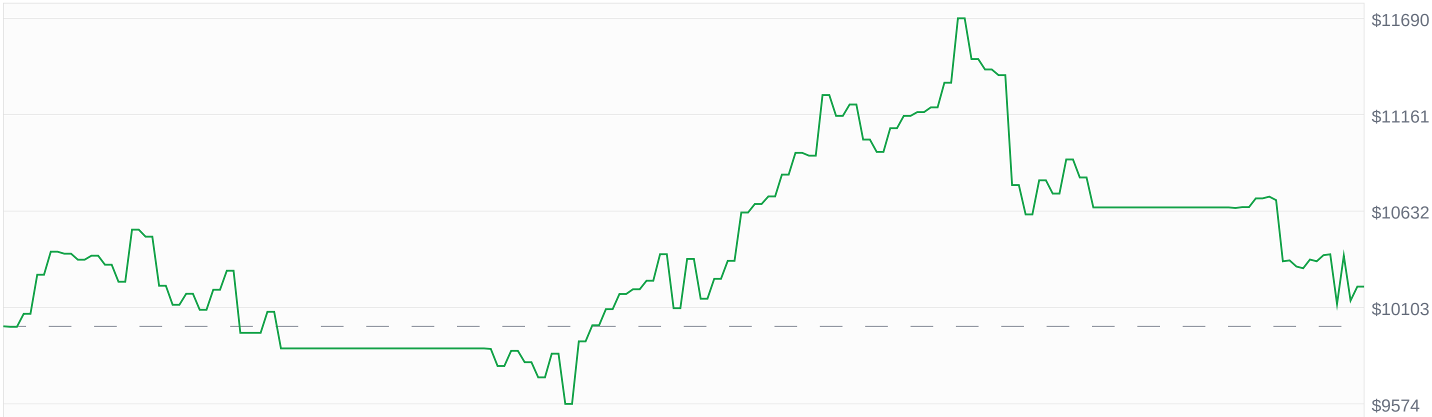
BACKTEST REPORT

Backtest #52538 · BWB · EVO_GG1RSISNIP_v1188

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_v1188 strategy on BWB generated a marginal +2.15% ROI with a 33.3% win rate, yet the sample size of only three trades renders the Sharpe ratio of 0.25 statistically insignificant. A maximum drawdown of 13.41% exposes substantial downside risk that contradicts the nominal capital growth, suggesting the signal logic lacks robustness against volatility. Without a larger dataset, we cannot confirm whether this edge is reproducible or merely a result of random noise in a low-liquidity environment. The primary next step is to expand the backtest horizon to at least 100 trades to validate the signal's consistency and recalculate risk metrics. Institutional capital requires statistical significance before any real-world

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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