LATINOS TRADING

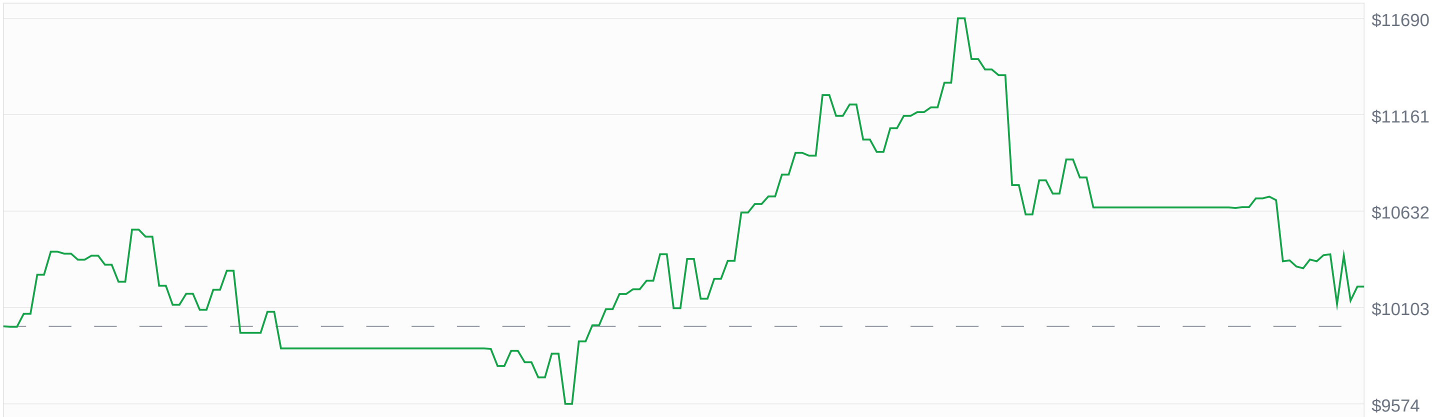
BACKTEST REPORT

Backtest #57331 · BWB · EVO_GG1RSISNIP_v314

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_v314 strategy generated a marginal 2.15% return over only three trades, revealing a severe lack of statistical significance that renders the 33.3% win rate and 0.25 Sharpe ratio unreliable indicators of true alpha. With a maximum drawdown of 13.41%, the strategy suffered significant losses during its limited sample, suggesting poor risk-adjusted performance that likely stems from overfitting or an unoptimized entry filter. Given the minimal trade count, any observed profitability could easily be attributed to random noise rather than a robust market edge, making the current results statistically insignificant for institutional deployment. We must immediately increase the sample size through extended backtesting windows or

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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