LATINOS TRADING

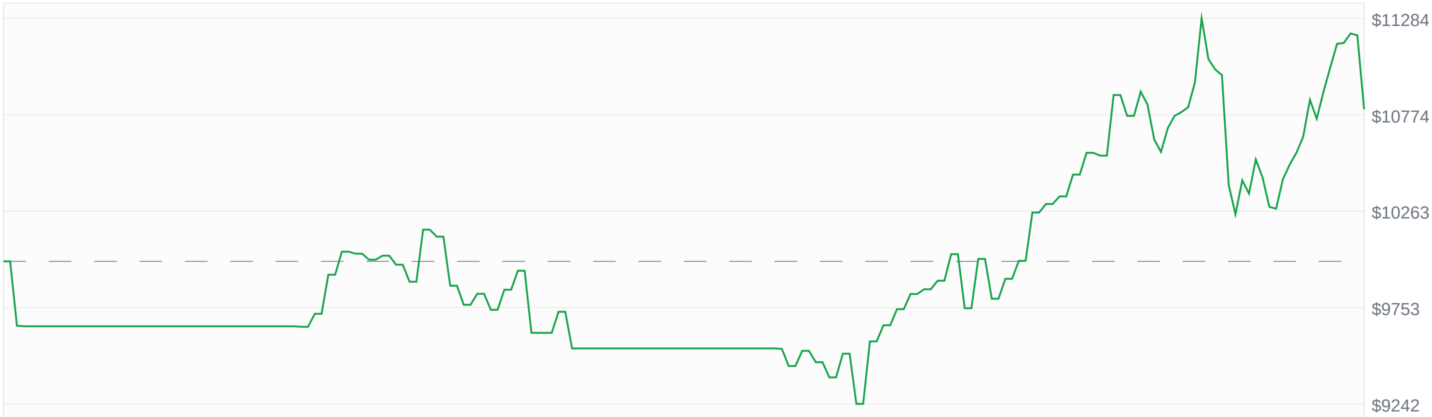
BACKTEST REPORT

Backtest #33637 · BWB · EVO_GG1RSISNIP_v921

ROI	Sharpe	Win Rate	Max Drawdown
+7.99%	0.68	33.3%	-9.20%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v921 backtest on BWB shows a +7.99% ROI but suffers from a critically low win rate of 33.3% and a sharp drawdown of 9.20%, indicating high variance on a tiny sample of only three trades. With a Sharpe ratio of 0.68, the risk-adjusted returns are subpar, suggesting the strategy lacks robustness and relies on outlier performance rather than consistent alpha generation. The statistical confidence is negligible due to the insufficient trade volume, making these results unreliable for live deployment without further parameter optimization. We must expand the sample size by backtesting on additional symbols or timeframes to validate if this anomaly is a data-specific artifact or a genuine strategy flaw.

ADDITIONAL METRICS

CAGR	**7.99%**
Sortino Ratio	**0.51**
Turnover	**5.92x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$10802.49**

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