LATINOS TRADING

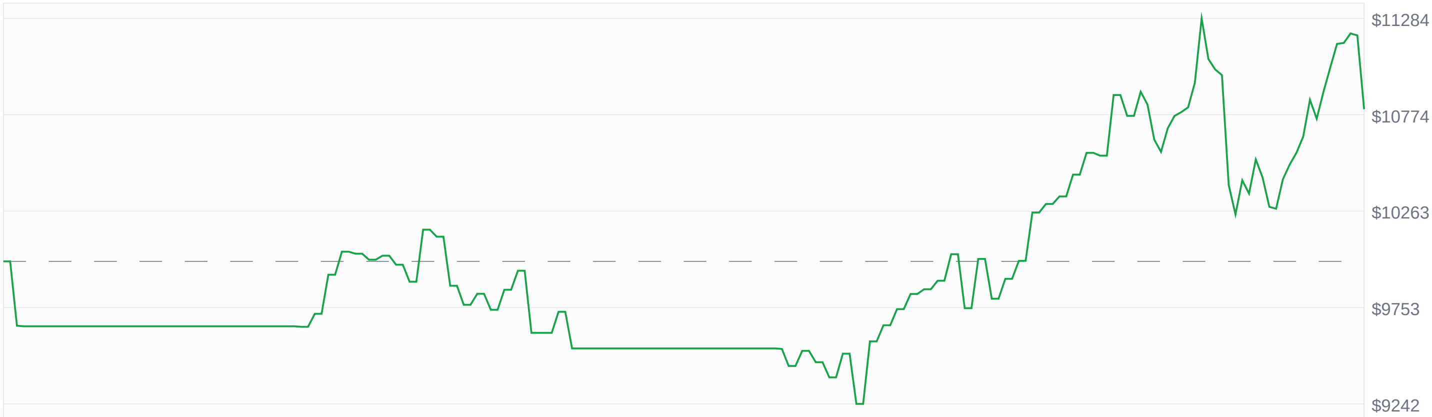
BACKTEST REPORT

Backtest #34517 · BWB · EVO_GG1RSISNIP_v1061

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_v1061 strategy generated a +7.99% ROI on BWB, but the sample size of only three trades renders any statistical conclusion unreliable with zero confidence. While the 0.68 Sharpe ratio suggests moderate risk-adjusted returns, the 33.3% win rate and 9.20% maximum drawdown indicate high volatility per trade rather than a robust edge. This performance could be a statistical anomaly rather than a repeatable signal given the extreme lack of data points. We must increase the strategy's sample size through extended historical backtesting or a wider parameter sweep before considering live deployment.

ADDITIONAL METRICS

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

Generated 2026-08-21T02:04:22Z · latinostrading.com