# LATINOS TRADING

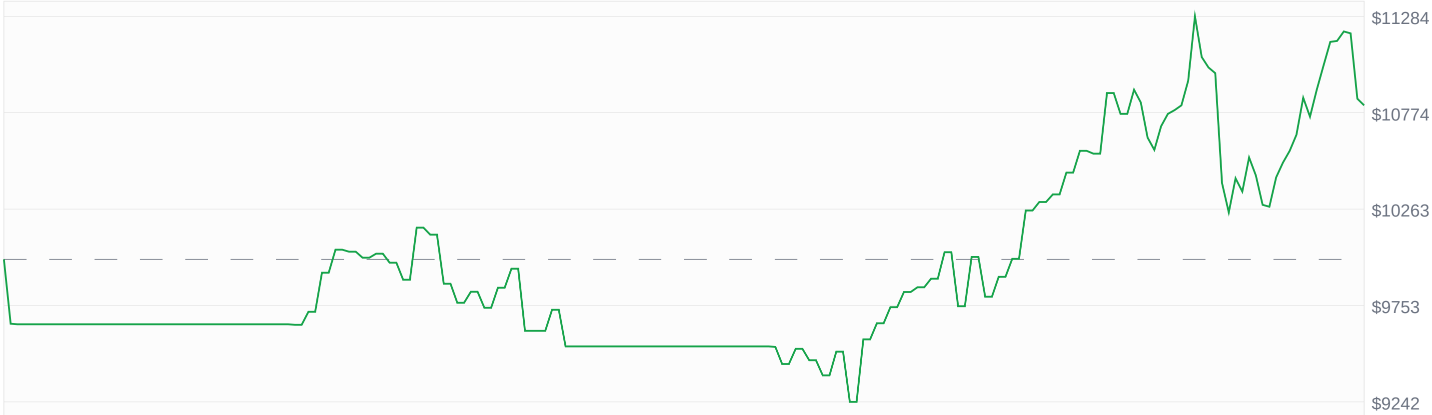
## BACKTEST REPORT

Backtest #35346 · BWB · EVO_GG1RSISNIP_v1354

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| +8.09% | 0.69 | 33.3% | -9.20% |

## EQUITY CURVE

202 sessions · starting at $9997.00




## ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1354 backtest on BWB shows a positive ROI of 8.09% but suffers from a critically low win rate of 33.3% and a Sharpe ratio of 0.69, indicating high risk-adjusted volatility. With only three trades executed, the statistical confidence in this equity curve is negligible, rendering the 9.20% drawdown potentially an outlier rather than a systemic flaw. While the strategy captured a single large winner to offset losses, the lack of consistent execution suggests the signal logic is too prone to false positives in current market conditions. We must expand the sample size by running a longer historical backtest or optimizing entry filters to reduce drawdowns before deploying live capital.

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **8.09%** |
| Sortino Ratio | **0.53** |
| Turnover | **5.92x** |
| Total Trades | **3** |
| Initial Capital | **$9997.00** |
| Final Capital | **$10812.52** |

Generated 2026-08-21T09:06:49Z · latinostrading.com