LATINOS TRADING

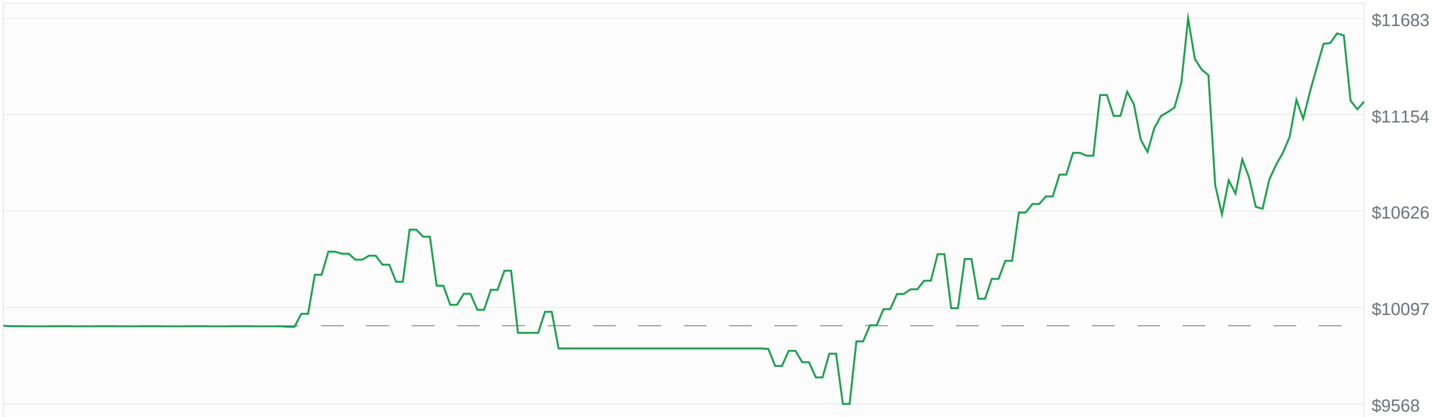
BACKTEST REPORT

Backtest #36087 · BWB · EVO_GG1RSISNIP_v54

ROI	Sharpe	Win Rate	Max Drawdown
+12.22%	1.00	33.3%	-9.20%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v54 strategy generated a modest 12.22% return with a low 9.20% drawdown, yet a 33.3% win rate and only three trades suggest the sample is statistically insignificant for institutional deployment. A Sharpe ratio of 1.00 indicates acceptable risk-adjusted returns, but the low trade frequency exposes the model to high execution variance and potential overfitting on noise. The setup likely lacks sufficient robustness filters to consistently capture the underlying trend of BWB without excessive false signals. We must expand the backtest window to include multiple market regimes and increase trade count thresholds before validating this logic in live conditions.

ADDITIONAL METRICS

CAGR	**12.22%**
Sortino Ratio	**0.78**
Turnover	**6.10x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$11225.52**

Generated 2026-08-24T00:55:42Z · latinostrading.com