LATINOS TRADING

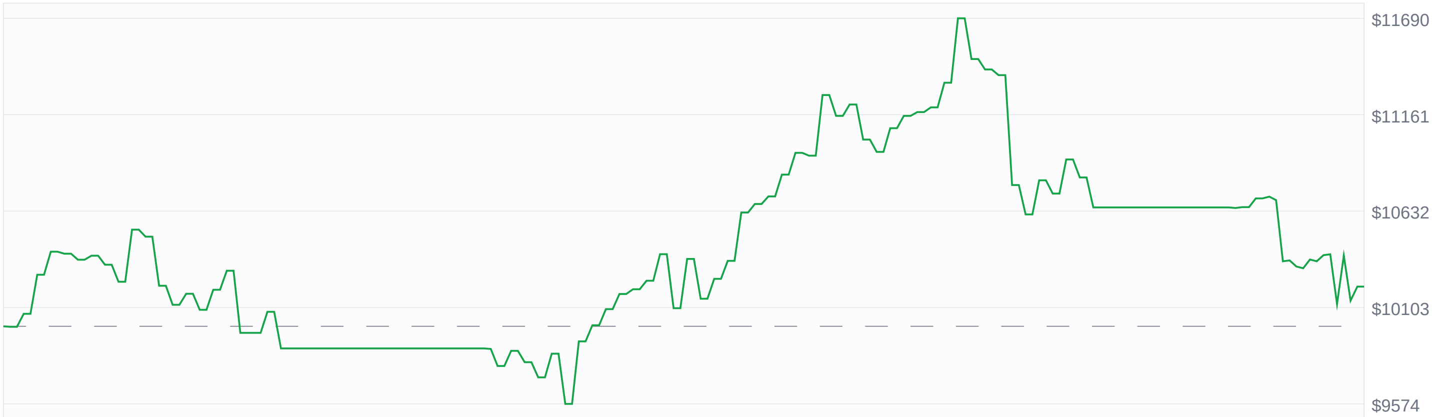
BACKTEST REPORT

Backtest #52350 · BWB · EVO_GG1RSISNIP_v1072

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_v1072 strategy on BWB shows limited viability with a 33.3% win rate and a Sharpe ratio of merely 0.25. Despite a modest 2.15% ROI, the 13.41% maximum drawdown suggests poor risk-adjusted returns relative to the capital deployed. Statistical confidence is negligible due to only three total trades, rendering these metrics unreliable for live deployment. We must expand the sample size through extended backtesting periods before considering any adjustments. The immediate next step is to run a walk-forward analysis to validate parameter stability across different market regimes.

ADDITIONAL METRICS

CAGR	**2.15%**
Sortino Ratio	**0.19**
Turnover	**6.13x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$10217.60**

Generated 2026-09-02T15:14:18Z · latinostrading.com