LATINOS TRADING

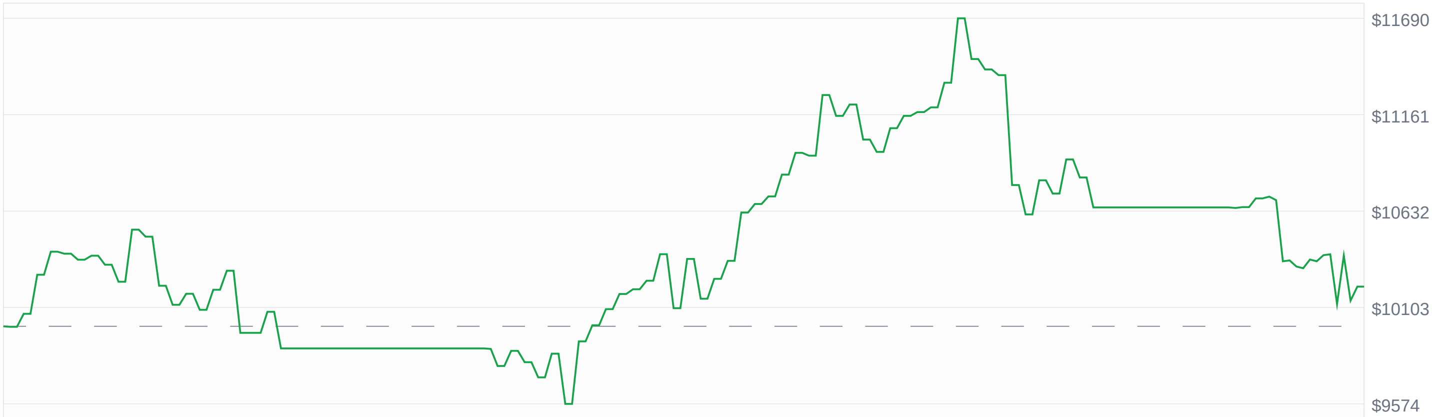
BACKTEST REPORT

Backtest #56771 · BWB · EVO_GG1RSISNIP_v390

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_v390 strategy on BWB generated positive returns despite a low Sharpe ratio of 0.25, but the sample size of only three trades renders the 33.3% win rate statistically insignificant. A maximum drawdown of 13.41% indicates substantial volatility risk that outweighs the marginal 2.15% gain, suggesting the logic is overfitted or prone to slippage. Without broader historical context, it is impossible to determine if the edge is sustainable or merely a statistical anomaly. We must expand the backtest window to validate the signal mechanics before deploying live capital. This approach will clarify whether the strategy requires parameter tuning or a complete overhaul.

ADDITIONAL METRICS

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

Generated 2026-09-03T15:55:26Z · latinostrading.com