LATINOS TRADING

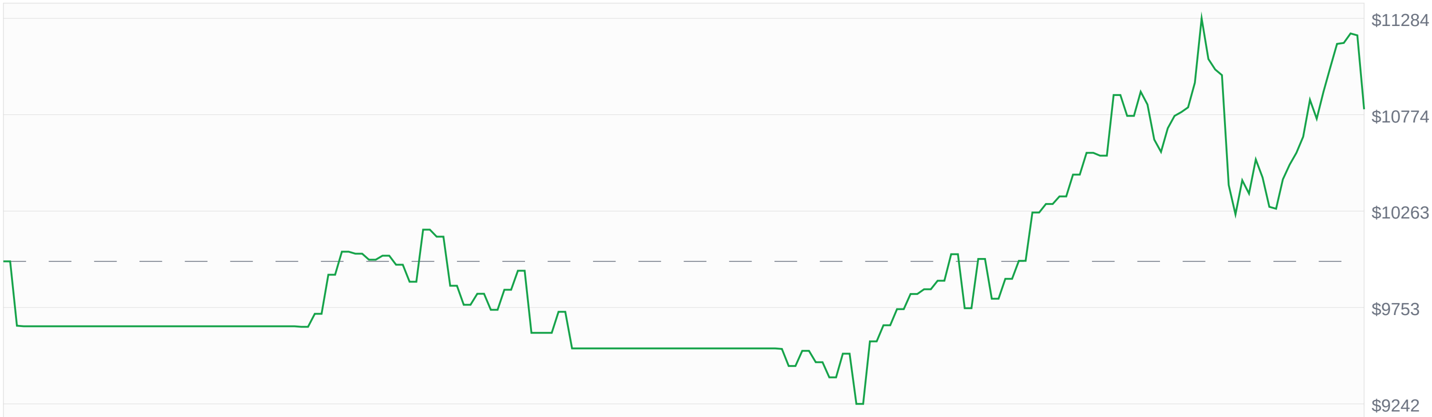
BACKTEST REPORT

Backtest #33236 · BWB · EVO_GG1RSISNIP_v239

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_v239 backtest on BWB shows nominal profitability with a +7.99% ROI, yet the statistical significance is critically low given only three executed trades. A 33.3% win rate paired with a subpar Sharpe ratio of 0.68 suggests the strategy lacks edge or suffers from high transaction costs relative to returns. The 9.20% maximum drawdown indicates significant volatility exposure that is poorly managed for such a sparse sample size. Consequently, we cannot validate the strategy's robustness without a broader dataset to ensure results are not merely a result of random noise. The immediate next step is to run an extended backtest over a longer historical period to accumulate sufficient trade volume for reliable Sharpe ratio

ADDITIONAL METRICS

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