LATINOS TRADING

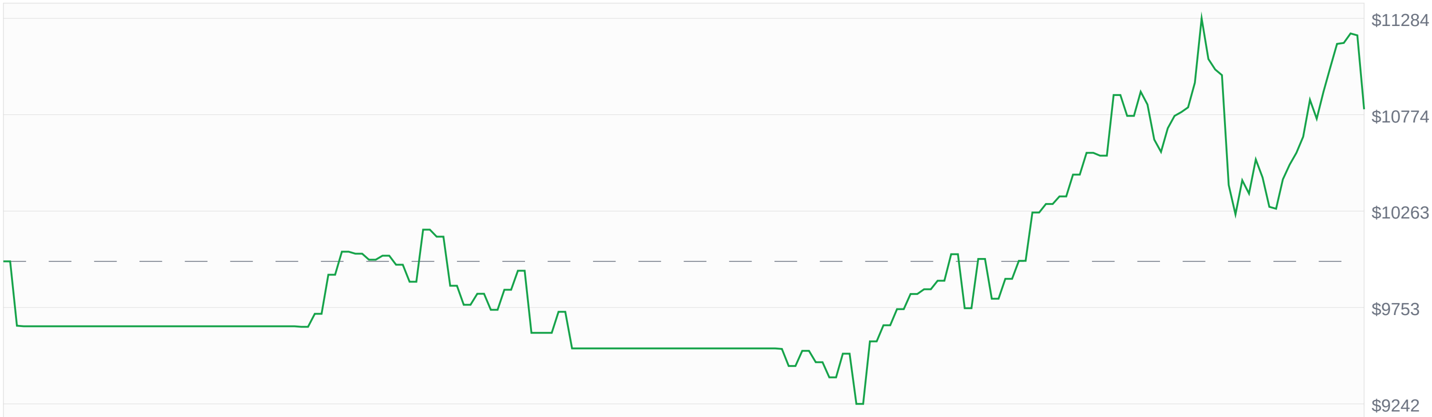
BACKTEST REPORT

Backtest #33239 · BWB · EVO_GG1RSISNIP_v240

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_v240 strategy on BWB generated a modest +7.99% ROI with a Sharpe ratio of 0.68, yet the statistical significance is negligible due to only three total trades. A 33.3% win rate combined with a 9.20% maximum drawdown indicates that the sample size is insufficient to validate the edge or risk parameters of the algorithm. While the final capital grew to $10,802.49, the lack of trade frequency prevents a reliable assessment of the strategy's consistency or robustness against different market regimes. The next critical step is to re-run the backtest with a lower interval or extended lookback period to accumulate a larger dataset before deploying live capital.

ADDITIONAL METRICS

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

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