LATINOS TRADING

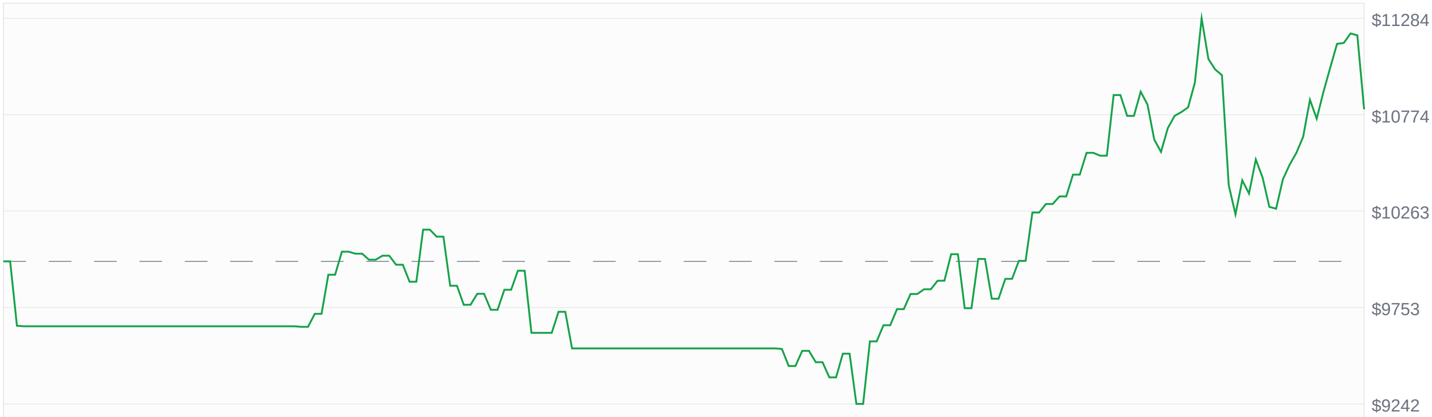
BACKTEST REPORT

Backtest #34193 · BWB · EVO_GG1RSISNIP_v917

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 backtest for the EVO_GG1RSISNIP_v917 strategy on BWB showed promising results, with an ROI of +7.99% and a Sharpe ratio of 0.68, indicating a relatively good risk-adjusted performance. However, the strategy had a high max drawdown of 9.20%, suggesting the risk profile could be adjusted to mitigate potential losses. The win rate of 33.3% was also lower than expected, indicating areas where the strategy might need improvement. Given the limited sample size, statistical confidence is limited, but further optimization through backtesting with different parameter settings could enhance the strategy's performance.

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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