LATINOS TRADING

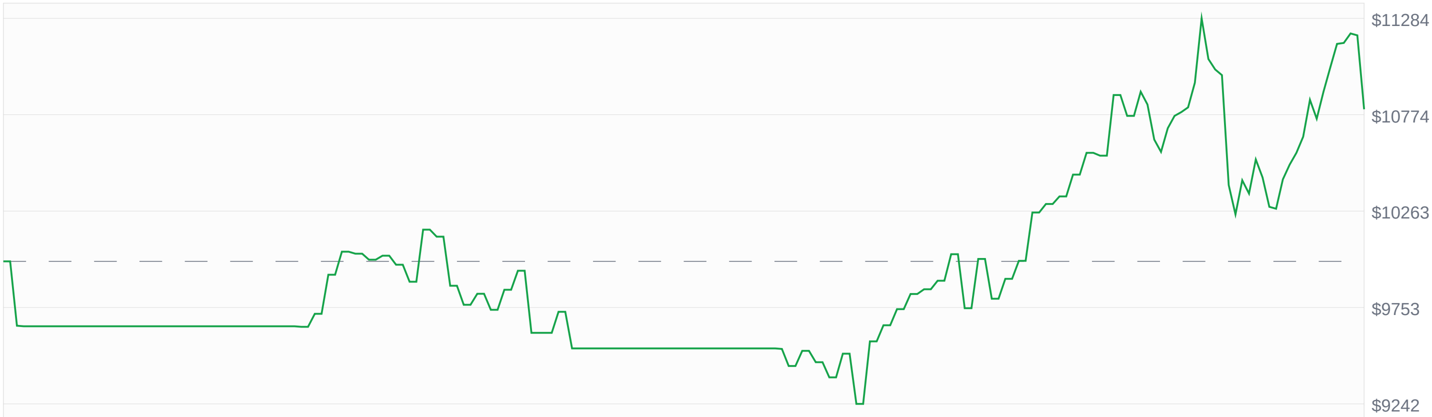
BACKTEST REPORT

Backtest #34524 · BWB · EVO_GG1RSISNIP_v1066

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_v1066 strategy generated a modest 7.99% ROI on BWB, yet its statistical validity is severely compromised by only three executed trades. While the 33.3% win rate and 0.68 Sharpe ratio suggest underwhelming edge, the minimal sample size prevents any meaningful confidence intervals or risk modeling. A 9.20% maximum drawdown indicates significant volatility exposure that cannot be properly assessed without more historical data. Consequently, this performance metric is likely an outlier rather than a representative alpha signal. We must expand the backtest window or adjust entry filters to accumulate sufficient trades for robust institutional validation.

ADDITIONAL METRICS

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