LATINOS TRADING

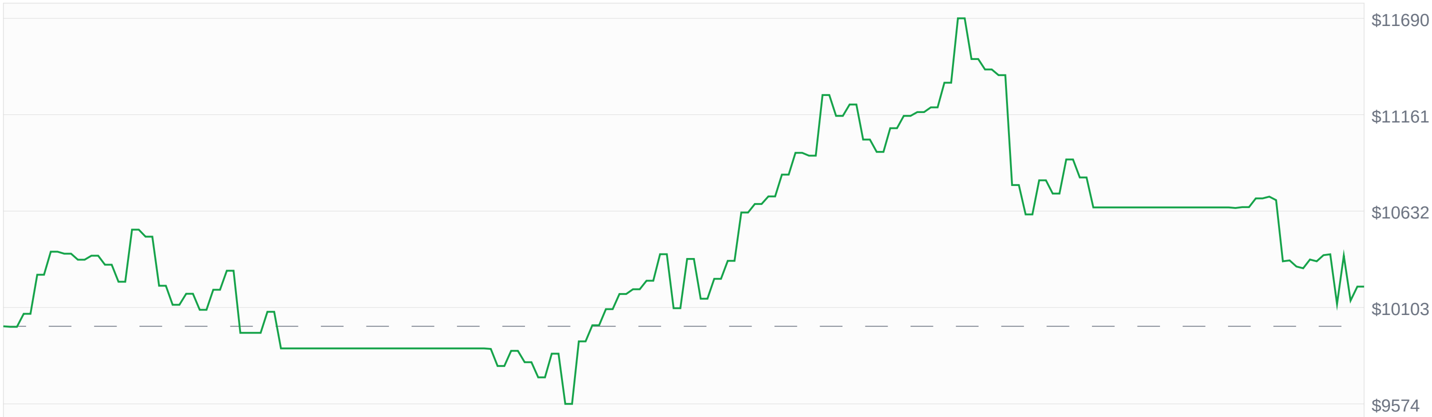
BACKTEST REPORT

Backtest #50457 · BWB · EVO_GG1RSISNIP_v386

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_v386 strategy on BWB shows positive returns despite a low Sharpe ratio of 0.25 and a significant drawdown of 13.41%, indicating poor risk-adjusted performance. With only three trades executed, the 33.3% win rate lacks statistical significance, making the results highly volatile and unreliable for live deployment. The strategy failed to filter out adverse market conditions, as evidenced by the substantial drawdown relative to the minimal profit gain. I recommend running a parameter optimization study to identify stop-loss adjustments that could reduce volatility before considering any live allocation.

ADDITIONAL METRICS

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

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