LATINOS TRADING

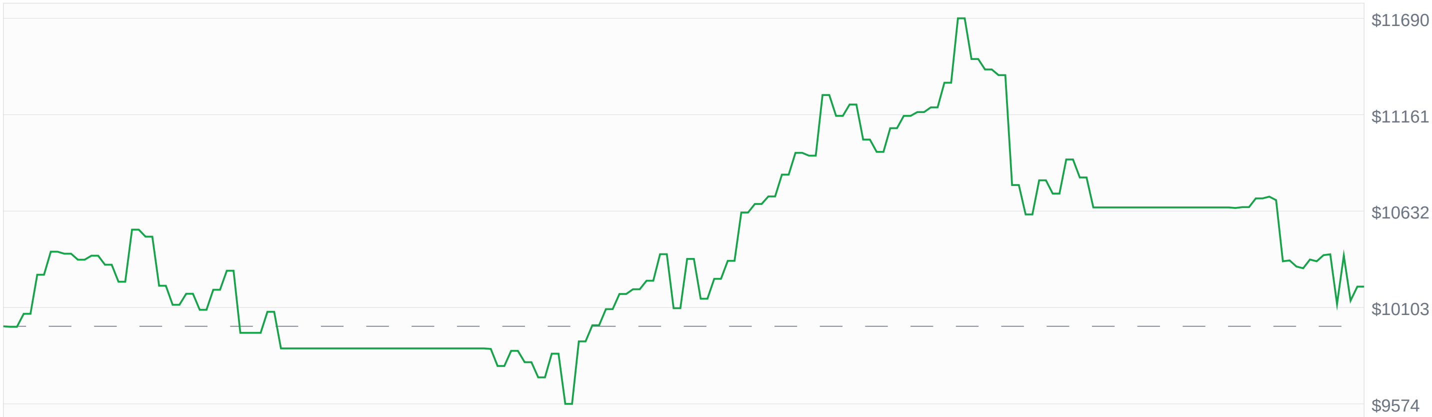
BACKTEST REPORT

Backtest #50929 · BWB · EVO_GG1RSISNIP_v206

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_v206 backtest on BWB generated a nominal ROI of +2.15% but suffered a severe 13.41% max drawdown with a Sharpe ratio of only 0.25, indicating poor risk-adjusted returns. A win rate of 33.3% across just three trades creates a statistically insignificant sample that cannot validate strategy robustness or predict future performance. The low trade count suggests the entry logic is overly restrictive, preventing sufficient exposure to capture market alpha during trending periods. Future iterations should relax entry filters to increase trade frequency and validate the strategy across a larger dataset before live deployment.

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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