

LATINOS TRADING

BACKTEST REPORT



Backtest #47840 · BWB · EVO_GG1RSISNIP_v880

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_v880 strategy on BWB generated a minimal +2.15% ROI with a Sharpe ratio of 0.25, indicating insufficient risk-adjusted returns for institutional deployment. The 33.3% win rate across only three trades reveals a statistically insignificant sample size that precludes any reliable performance inference. A maximum drawdown of 13.41% suggests high volatility exposure, yet the strategy's failure to generate consistent alpha remains the primary concern. Increasing trade frequency through parameter optimization or combining signals with a secondary filter would be the necessary next step to validate robustness.

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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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.