LATINOS TRADING

BACKTEST REPORT

Backtest #52969 · BWB · EVO_GG1RSISNIP_v1418

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_v1418 strategy on BWB generated a nominal +2.15% return but failed to capture meaningful alpha, evidenced by a Sharpe ratio of 0.25 and a dismal 33.3% win rate. With only three trades executed, the statistical power is critically low, rendering the maximum drawdown of 13.41% an unreliable indicator of true risk. The signal logic likely lacks robustness against current market volatility, as evidenced by the inability to maintain consistent directional bias. A concrete next step is to optimize entry filters to reduce trade frequency and improve the risk-reward profile before real capital allocation. This backtest indicates the model requires structural refinement rather than simple parameter tuning.

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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