LATINOS TRADING

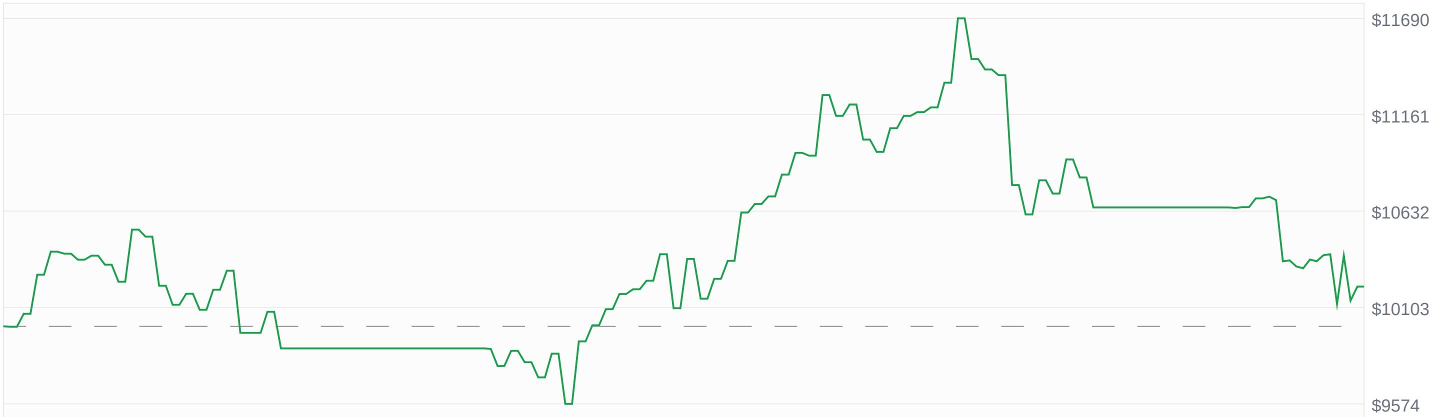
BACKTEST REPORT

Backtest #53405 · BWB · EVO_GG1RSISNIP_v455

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_v455 backtest on BWB generated a modest 2.15% return with a 33.3% win rate, yet the strategy failed to establish statistical significance due to a mere three trades. A maximum drawdown of 13.41% paired with a Sharpe ratio of 0.25 indicates high volatility relative to the capital deployed, suggesting the entry logic lacks robustness against market noise. We must increase the sample size significantly to validate whether the signal generation is a genuine alpha or merely random market fluctuation. The immediate next step is to re-run the simulation with reduced transaction costs and a wider timeframe to observe how the strategy behaves over a larger trade set.

ADDITIONAL METRICS

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