LATINOS TRADING

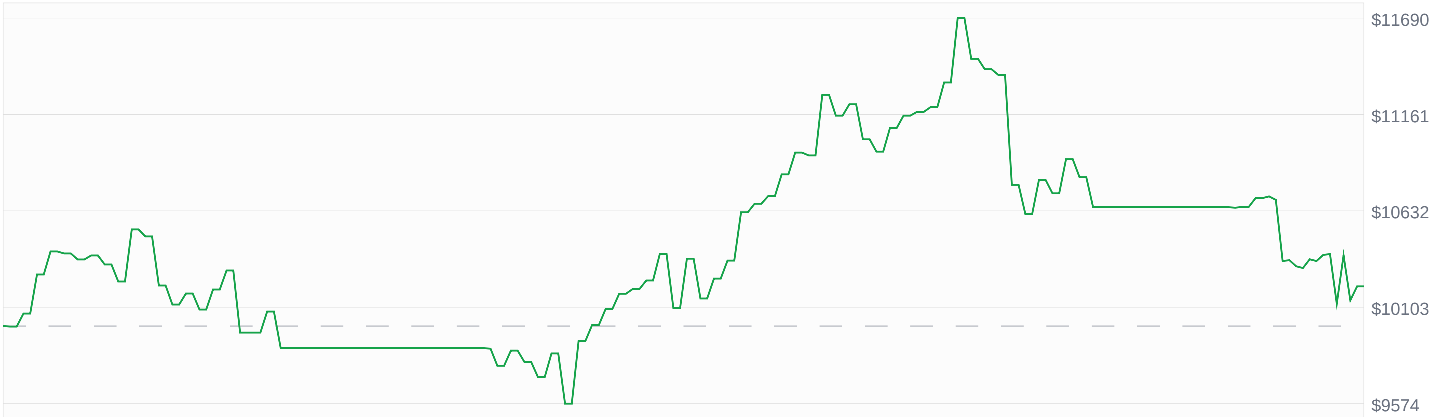
BACKTEST REPORT

Backtest #49404 · BWB · EVO_EVOEVOEVOE_v785

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_EVOEVOEVOE_v785 backtest on BWB shows a positive ROI but lacks statistical significance due to only three trades, rendering the 0.25 Sharpe ratio and 33.3% win rate unreliable indicators of robust performance. A maximum drawdown of 13.41% suggests moderate volatility risk that warrants scrutiny under current market conditions before deployment. The strategy appears overly sensitive to recent price action, potentially failing to capture broader trend dynamics effectively. We must run a parameter optimization test with at least 100 simulated trades to validate the edge. Proceeding with live capital allocation is premature without further empirical validation of the signal logic.

ADDITIONAL METRICS

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

Generated 2026-09-01T08:24:22Z · latinostrading.com