LATINOS TRADING

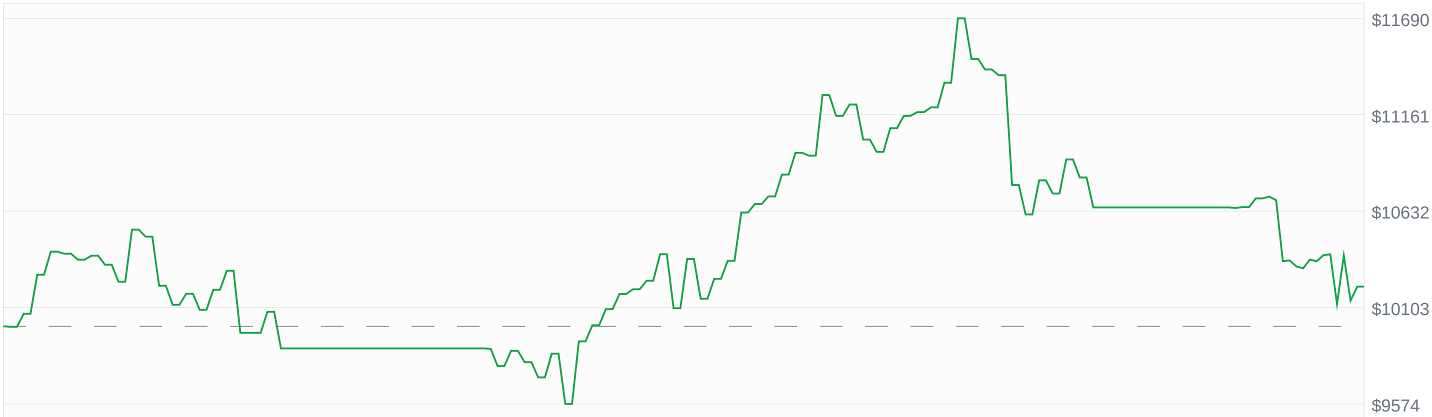
BACKTEST REPORT

Backtest #50589 · BWB · EVO_EVOEVOEVOE_v2374

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_v2374 backtest on BWB yielded a marginal 2.15% return with a Sharpe ratio of 0.25, indicating poor risk-adjusted performance. A critical failure was the 33.3% win rate alongside a 13.41% drawdown across only three trades, which creates a statistically insignificant sample size and renders the results unreliable. The strategy likely suffered from overfitting or a lack of robustness, as such low trade counts cannot validate the logic for live deployment. We must execute a new simulation with a wider parameter range and extended lookback periods to gather sufficient data points for validation. Until the win rate improves and the sample size expands, this approach is not viable for capital allocation.

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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