LATINOS TRADING

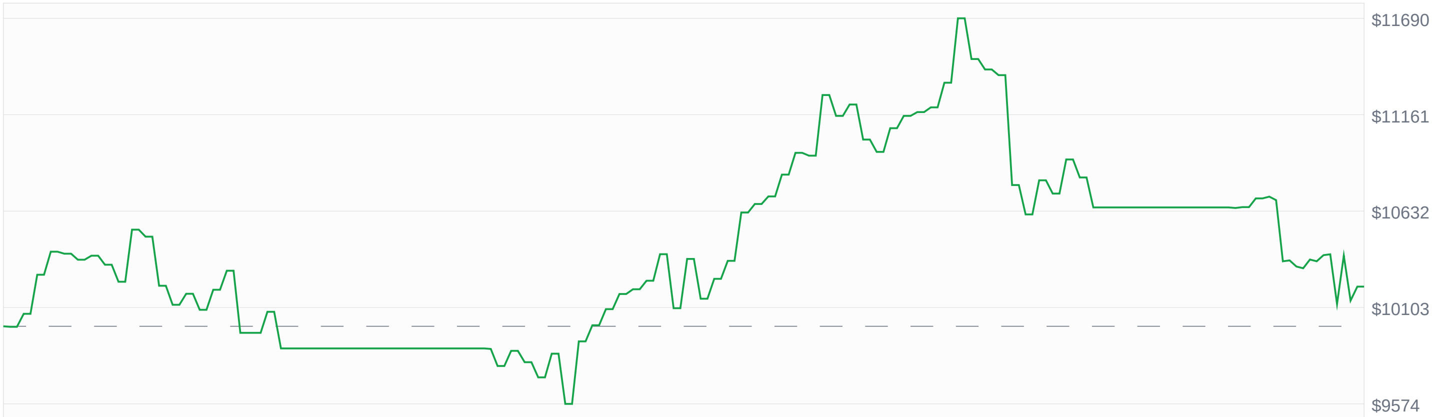
BACKTEST REPORT

Backtest #50772 · BWB · EVO_VELOCITYSC_v1502

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_VELOCITYSC_v1502 backtest on BWB yielded a meager +2.15% ROI with a Sharpe ratio of 0.25, indicating weak risk-adjusted returns relative to the 13.41% peak drawdown. A mere 33.3% win rate across just 3 trades renders these statistics statistically insignificant and prone to high variance. The low trade frequency suggests the velocity signals failed to generate sufficient momentum or hit frequency to overcome transaction costs and slippage. A concrete next step involves tightening entry filters or extending the lookback period to improve signal reliability before live deployment. This simulation does not constitute financial advice and should be treated as educational data only.

ADDITIONAL METRICS

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