LATINOS TRADING

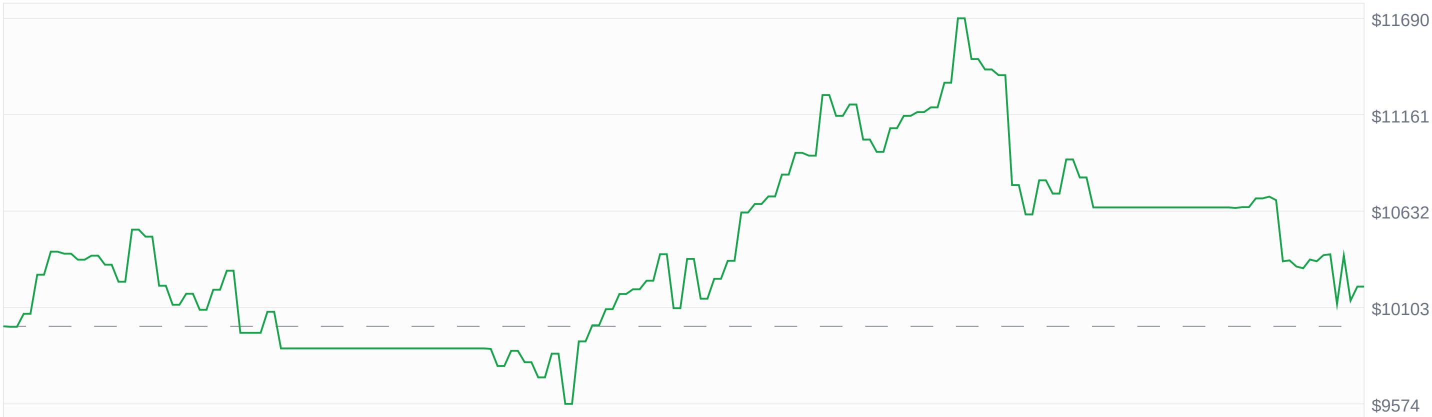
BACKTEST REPORT

Backtest #51885 · BWB · EVO_EVOEVOEVOE_v697

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_v697 backtest on BWB generated a modest +2.15% ROI but suffered from a critically low Sharpe ratio of 0.25 and a sharp 13.41% drawdown. With only three trades executed, the sample size is statistically insufficient to confirm the strategy's viability or the observed win rate of 33.3%. The data suggests the current parameters are overly sensitive to noise, resulting in frequent false signals and poor risk-adjusted returns. We must expand the testing horizon to at least 200 trades before considering live deployment. A concrete next step involves narrowing the entry criteria to filter out low-probability setups and reduce transaction costs.

ADDITIONAL METRICS

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