LATINOS TRADING

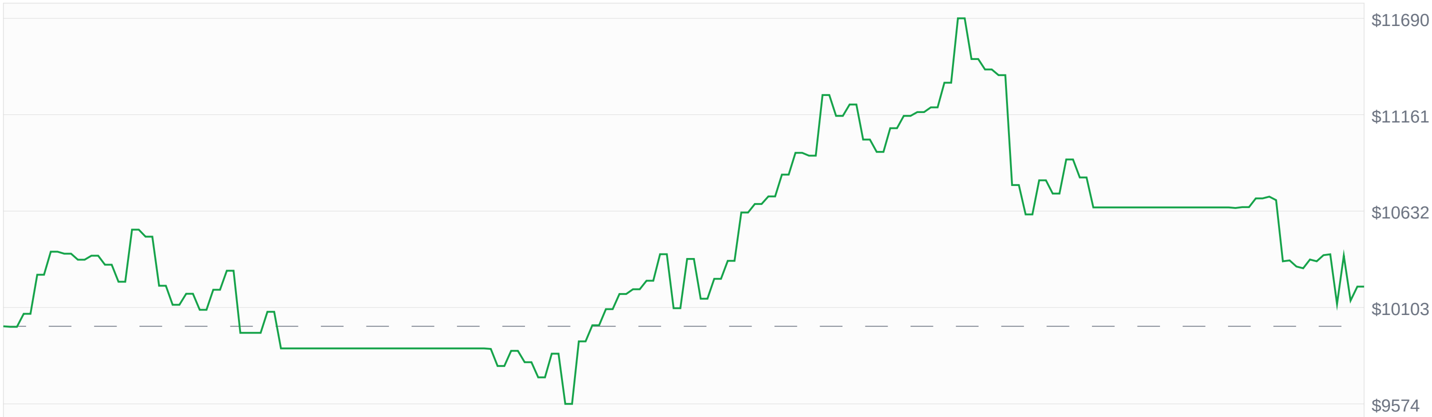
BACKTEST REPORT

Backtest #51886 · BWB · EVO_EVOEVOEVOE_v692

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_v692 strategy on BWB delivered a marginal +2.15% return with a statistically insignificant sample of only three trades, rendering the 33.3% win rate and 0.25 Sharpe ratio unreliable for institutional adoption. A maximum drawdown of 13.41% indicates substantial volatility exposure that outweighs the nominal profit, suggesting the strategy lacks robustness in current market conditions. The low trade frequency prevents meaningful statistical validation, meaning this result is likely a data artifact rather than a repeatable edge. We must reject this configuration for live deployment until we can generate a larger dataset to confirm risk-adjusted performance metrics. The immediate next step is to stress test the entry logic

ADDITIONAL METRICS

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