LATINOS TRADING

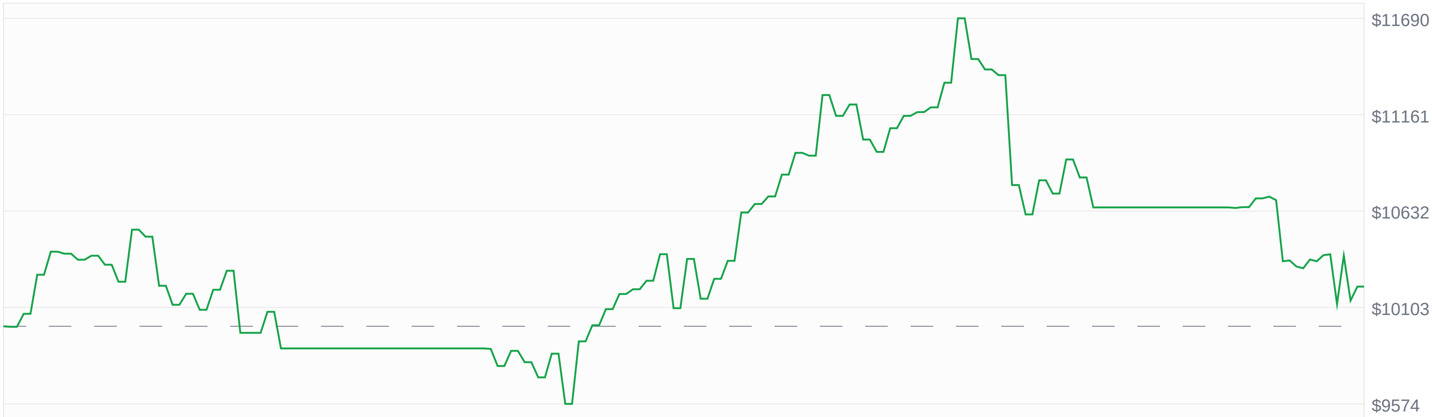
BACKTEST REPORT

Backtest #55614 · BWB · EVO_EVOEVOEVOE_v2157

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_v2157 backtest on BWB shows a meager 2.15% ROI with a 13.41% drawdown, driven by a statistically insignificant sample of only three trades. A win rate of 33.3% and Sharpe ratio of 0.25 indicate the strategy fails to capture consistent alpha or manage downside risk effectively. With such low trade frequency, observed performance lacks reliability and could easily deviate with more market data. The approach requires immediate reevaluation of entry logic to avoid high volatility exposure on minimal signals. Next, expand the parameter sweep to test larger stop losses and filter for higher volume periods before live deployment.

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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