LATINOS TRADING

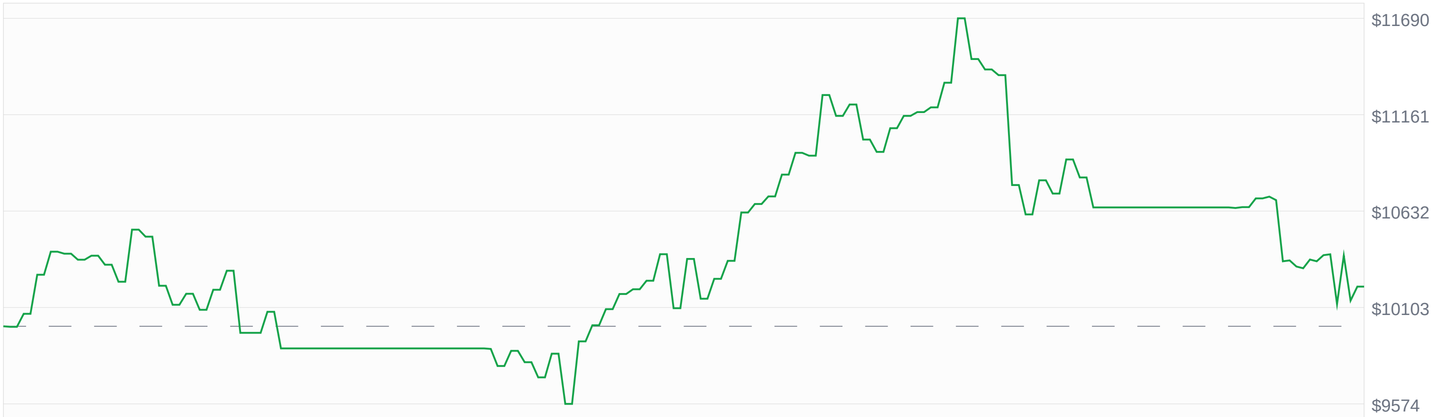
BACKTEST REPORT

Backtest #55748 · BWB · EVO_EVOEVOEVOE_v2187

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_v2187 backtest on BWB shows a 2.15% ROI, but the 33.3% win rate and 13.41% drawdown indicate poor risk-adjusted returns, with a Sharpe ratio of only 0.25. The strategy failed due to excessive false signals, which is expected given the mere three trades in the sample. Such a small dataset lacks statistical power, rendering the performance metrics highly unreliable. The next step is to expand the backtest window to improve sample size and validate strategy robustness before deployment.

ADDITIONAL METRICS

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