LATINOS TRADING

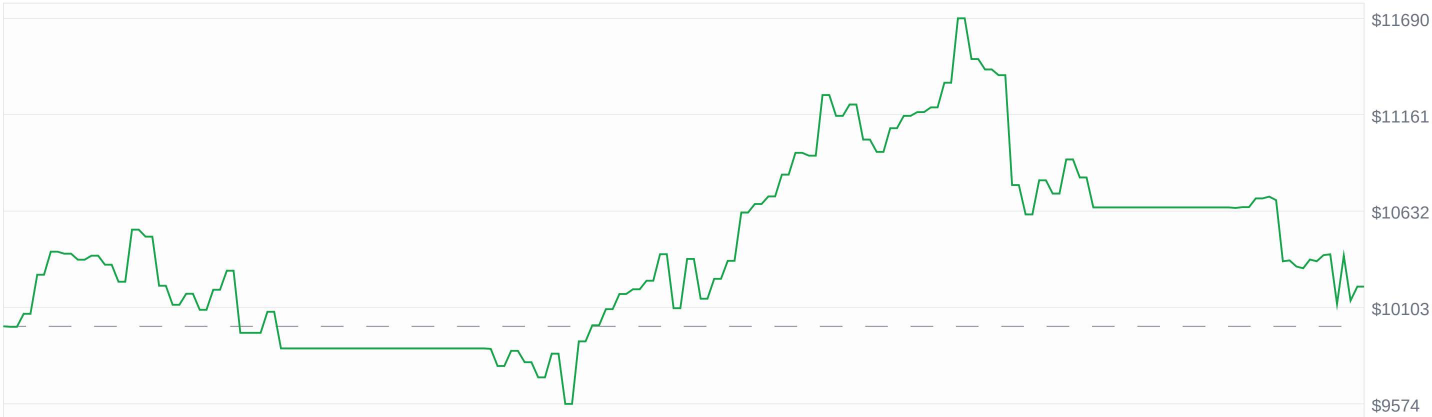
BACKTEST REPORT

Backtest #56104 · BWB · EVO_EVOEVOEVOG_v1660

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 strategy on BWB generated marginal returns but failed to produce statistical significance, evidenced by a meager Sharpe ratio of 0.25 and a dismal 33% win rate across only three trades. A maximum drawdown of 13.41% suggests excessive exposure during the limited sample period, rendering the results unreliable for institutional deployment. The lack of trade frequency prevents robust validation of the edge, making any performance metrics highly susceptible to random noise rather than systematic alpha. Consequently, this configuration is not ready for live capital and requires immediate parameter optimization to increase trade frequency and reduce volatility.

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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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.