

# LATINOS TRADING

## BACKTEST REPORT



Backtest #56375 · BWB · EVO\_EVOEVOEVOE\_v771

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v771 strategy on BWB yielded a modest 2.15% return with a 33.3% win rate and a 13.41% drawdown, signaling a lack of robust trend capture. With only three trades executed, the Sharpe ratio of 0.25 suggests the sample size is statistically insignificant for institutional adoption. The low win rate combined with a shallow profit-to-loss ratio indicates the entry logic fails to filter noise effectively during this period. We must increase the lookback window or adjust stop-loss parameters to validate edge 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 |