LATINOS TRADING

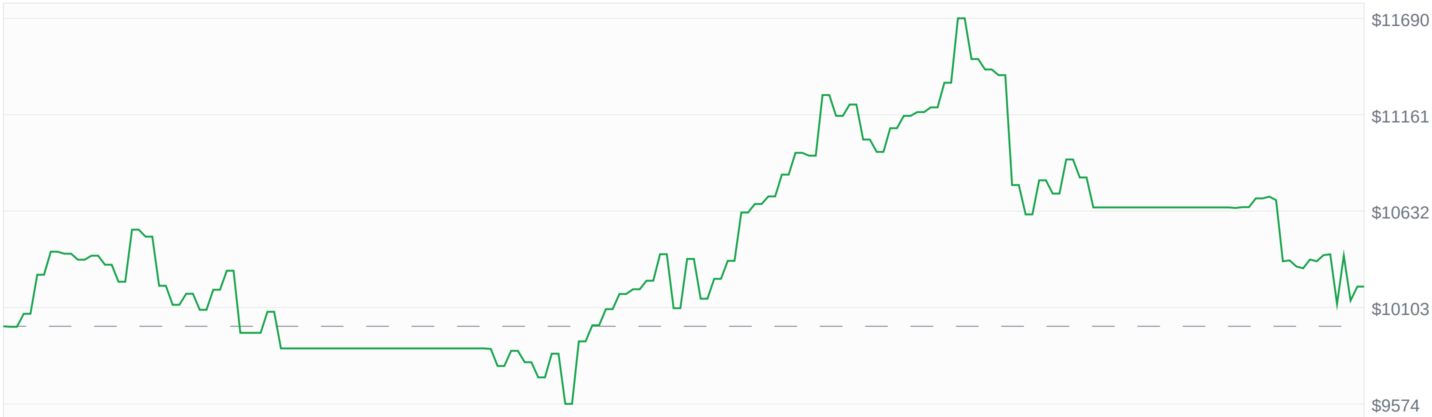
BACKTEST REPORT

Backtest #56585 · BWB · EVO_EVOEVOEVOE_v789

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_v789 strategy on BWB generated a meager 2.15% return with a critically low Sharpe ratio of 0.25 and a 33.3% win rate. Only three trades executed over the simulation period creates a statistically insignificant sample that precludes any reliable generalization of performance. The maximum drawdown of 13.41% exposes significant risk given the extremely low trade frequency and lack of positive expectancy. I recommend expanding the backtest window to capture more market cycles or adjusting entry filters to improve trade capture 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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