LATINOS TRADING

BACKTEST REPORT

Backtest #47325 · BWB · EVO_EVOEVOEVOE_v629

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_v629 backtest on BWB shows a marginal +2.15% return with a poor 0.25 Sharpe ratio and a 13.41% maximum drawdown. With only three trades, the 33.3% win rate is statistically insignificant and likely overfit to this specific noise period. The strategy failed to capture meaningful alpha while exposing capital to disproportionate downside risk relative to the tiny sample size. Immediate action requires re-running this simulation with a larger historical window and stricter entry filters to validate signal robustness before considering 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**