LATINOS TRADING

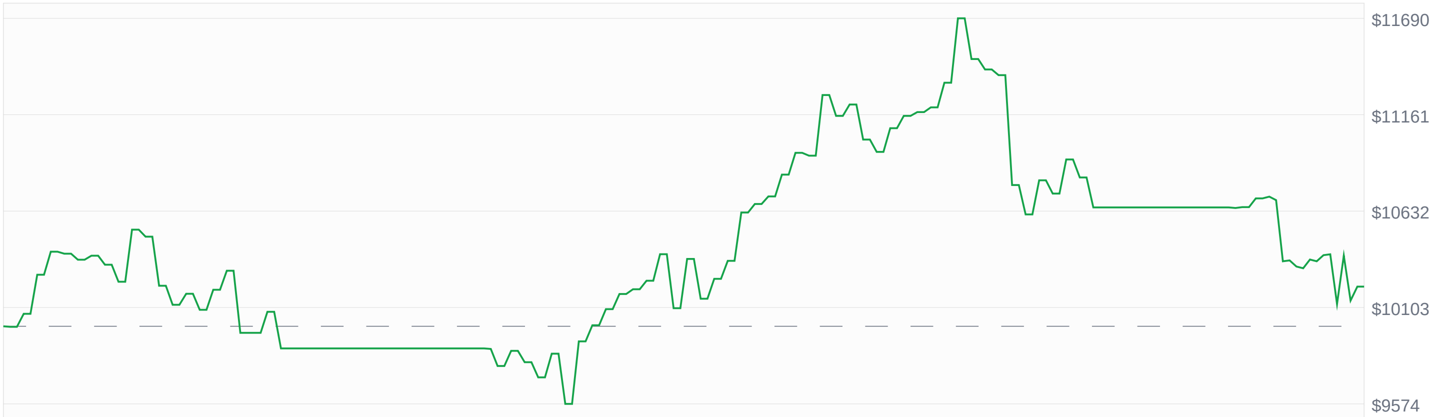
BACKTEST REPORT

Backtest #51188 · BWB · EVO_EVOEVOEVOE_v823

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_v823 backtest on BWB generated a nominal 2.15% ROI with a 33.3% win rate, though the 13.41% drawdown highlights significant volatility risk. A Sharpe ratio of 0.25 indicates the strategy failed to generate risk-adjusted alpha, and only three trades are insufficient to confirm statistical significance or robustness. The extreme trade frequency and low success rate suggest the entry logic is overly sensitive to market noise rather than capturing genuine inefficiencies. Immediate next steps involve stress-testing the parameters across different market regimes to validate if the poor performance is regime-specific or a fundamental flaw.

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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