LATINOS TRADING

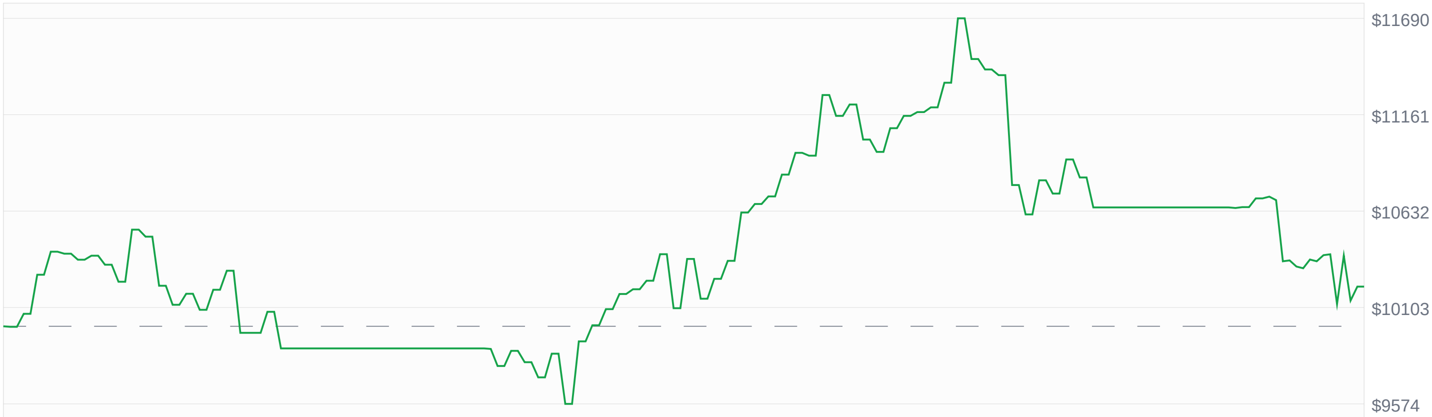
BACKTEST REPORT

Backtest #51883 · BWB · EVO_EVOEVOEVOE_v684

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_v684 backtest on BWB yielded a marginal 2.15% return with a negligible Sharpe ratio of 0.25, indicating the strategy failed to generate risk-adjusted alpha. The 33.3% win rate coupled with a 13.41% maximum drawdown reveals significant underperformance relative to capital at risk, especially given the statistically insignificant sample of only three trades. Such low trade counts preclude any meaningful inference about strategy robustness or generalizability, rendering current performance metrics unreliable. A concrete next step involves stress-testing the logic across extended historical datasets to validate whether the poor results stem from parameter optimization overfitting or inherent strategy flaws.

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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