LATINOS TRADING

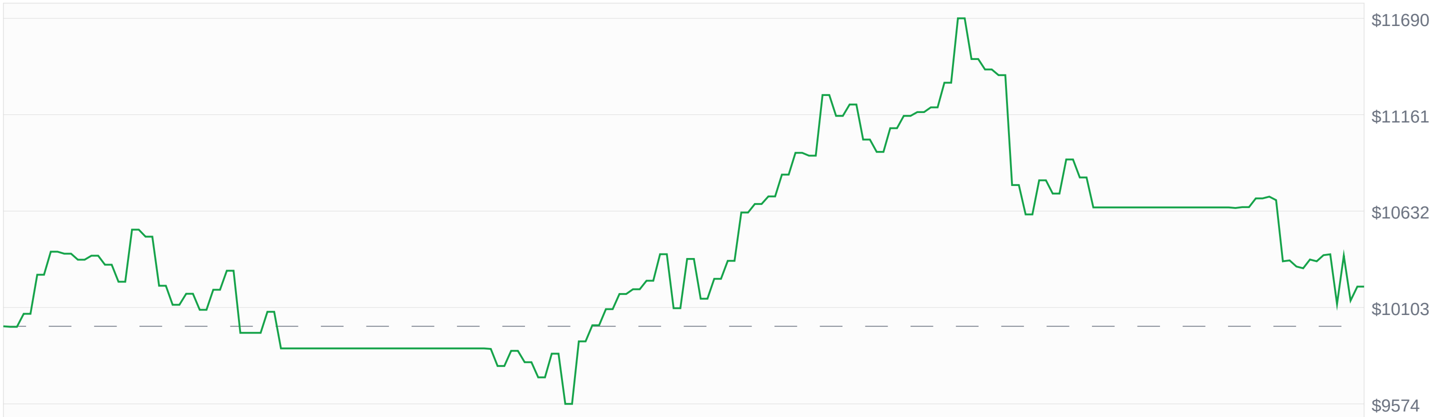
BACKTEST REPORT

Backtest #53571 · BWB · EVO_EVOEVOEVOE_v1739

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_v1739 backtest on BWB shows a marginal 2.15% return with a dangerously low 33.3% win rate over only three trades, rendering the 0.25 Sharpe ratio statistically insignificant. A 13.41% maximum drawdown relative to such a small sample size suggests extreme volatility exposure rather than a sustainable edge. The strategy failed to generate alpha, likely due to overfitting or insufficient market conditions to trigger the logic. Before deploying live capital, I recommend increasing the simulation horizon to capture more market regimes and validate whether the entry signals are robust.

ADDITIONAL METRICS

CAGR	**2.15%**
Sortino Ratio	**0.19**
Turnover	**6.13x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$10217.60**