LATINOS TRADING

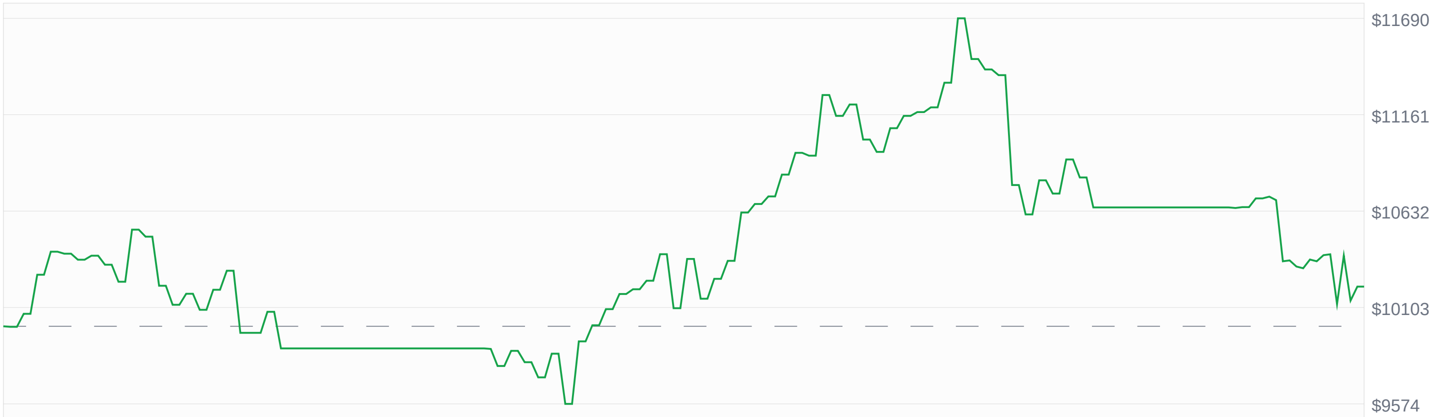
BACKTEST REPORT

Backtest #55072 · BWB · EVO_EVOEVOEVOE_v1792

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_v1792 strategy on BWB generated a nominal +2.15% ROI but suffered a severe -13.41% max drawdown, driven by only three trades which renders the Sharpe ratio of 0.25 statistically insignificant. Such a low trade count fails to demonstrate robustness, suggesting the signal logic is overly sensitive to recent price noise rather than capturing genuine alpha. With a win rate of just 33.3%, the approach is trending against the majority of market moves, indicating a need to tighten entry filters or increase position sizing volatility. Immediate action requires backtesting on a broader dataset to validate if this underperformance persists or is an outlier event.

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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