LATINOS TRADING

BACKTEST REPORT

Backtest #55499 · BWB · EVO_EVOEVOEVOE_v2177

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_v2177 backtest on BWB shows a +2.15% return with a dangerously low Sharpe ratio of 0.25, driven by a 33.3% win rate and severe 13.41% drawdown. Such extreme metrics across only three trades indicate statistical insignificance rather than a robust edge. The strategy suffered from overfitting or poor parameter selection, failing to capture meaningful trend persistence or volatility regimes. We must expand the test sample size and introduce stricter stop-loss mechanics to validate any potential alpha. This approach is statistically unreliable for 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**