LATINOS TRADING

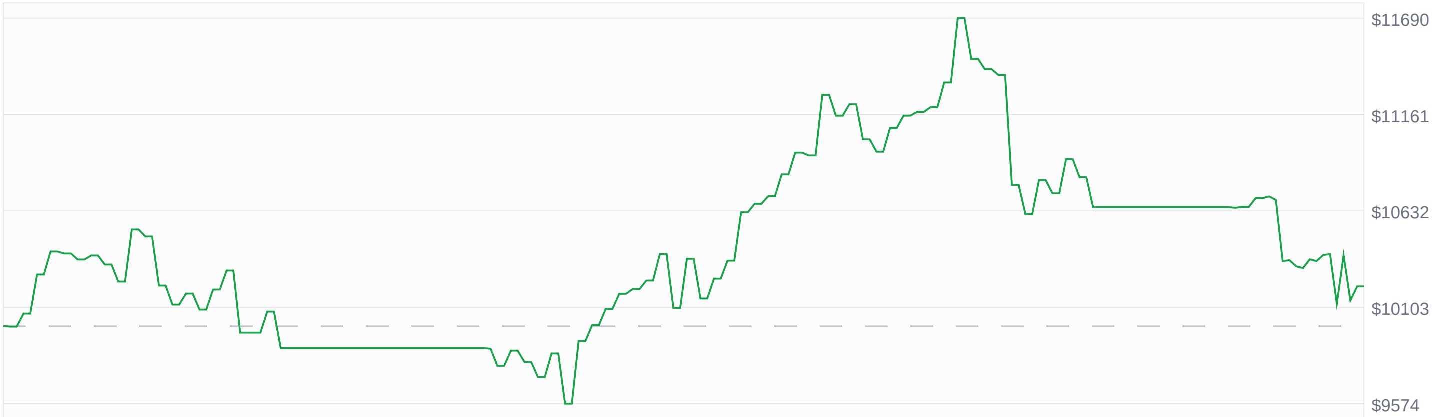
BACKTEST REPORT

Backtest #55506 · BWB · EVO_EVOEVOEVOE_v2239

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_v2239 strategy on BWB generated a modest 2.15% return but failed to demonstrate statistical viability with only three trades. A Sharpe ratio of 0.25 and a 33.3% win rate indicate underperformance relative to the 13.41% maximum drawdown, suggesting the model is prone to significant losses without sufficient compensation. The sample size is critically insufficient to establish any meaningful trend, making the results highly susceptible to random noise rather than genuine alpha generation. Consequently, the strategy lacks the robustness required for institutional deployment and must be treated as a failed hypothesis at this stage. The immediate next step is to execute a parameter optimization study to identify settings that

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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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.