LATINOS TRADING

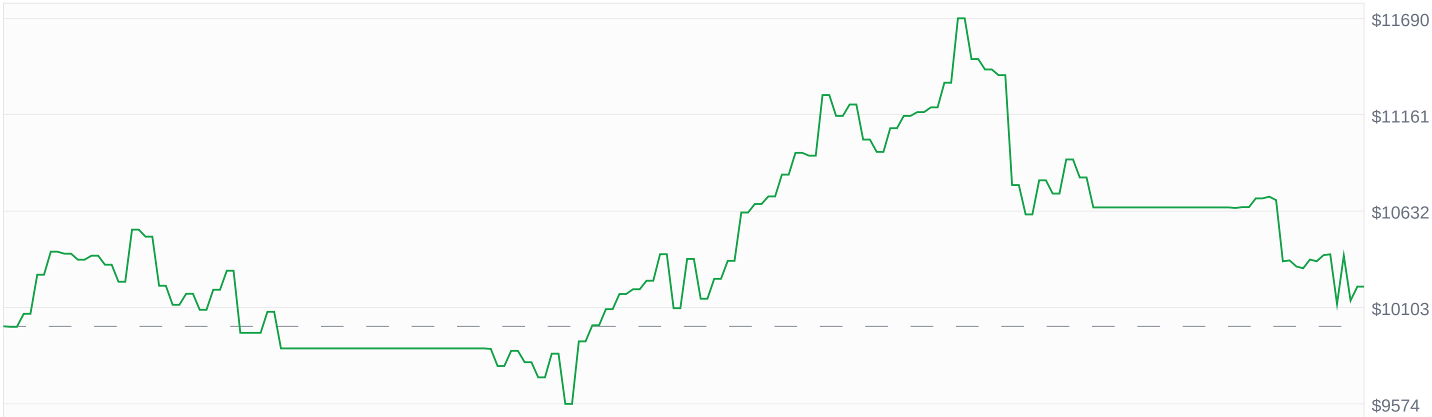
BACKTEST REPORT

Backtest #56512 · BWB · EVO_EVOEVOEVOE_v787

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_v787 backtest on BWB generated a marginal +2.15% return with a Sharpe ratio of 0.25, indicating risk-adjusted performance is weak. A win rate of 33.3% and a maximum drawdown of 13.41% suggest the strategy is highly inefficient and prone to significant losses during drawdowns. With only three trades executed, the statistical sample is too small to draw any reliable conclusions about the strategy's viability. Consequently, any observed profit is likely noise rather than a sustainable alpha. The necessary next step is to backtest this logic over a longer historical period or across multiple symbols to validate any edge.

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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