LATINOS TRADING

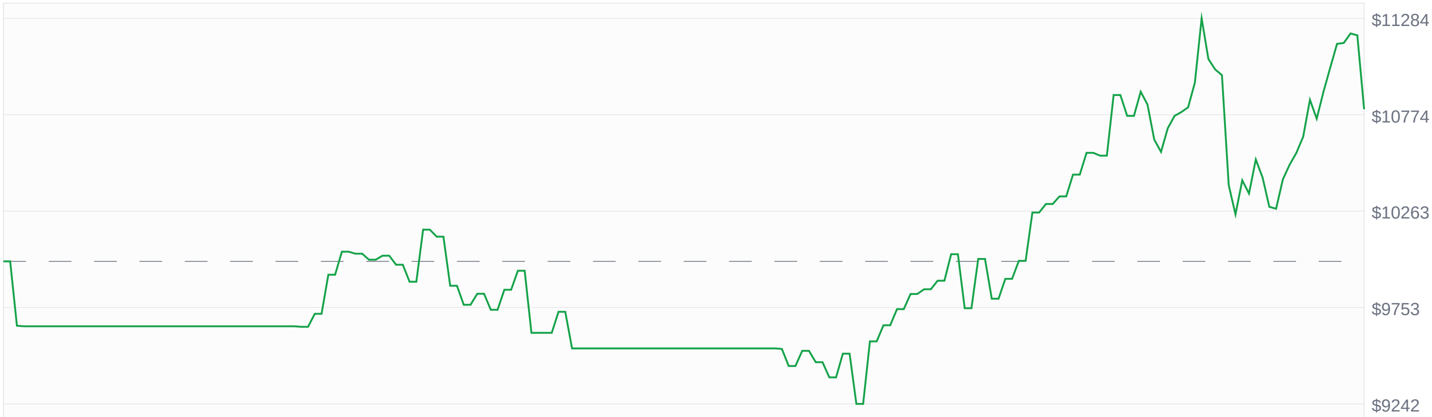
BACKTEST REPORT

Backtest #33463 · BWB · EVO_EVOEVOEVOG_v514

ROI	Sharpe	Win Rate	Max Drawdown
+7.99%	0.68	33.3%	-9.20%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOG_v514 strategy on BWB generated a marginal +7.99% ROI but exhibits severe fragility with only three trades and a low 33.3% win rate. A Sharpe ratio of 0.68 suggests suboptimal risk-adjusted returns, while the 9.20% maximum drawdown highlights significant volatility exposure for such a small sample size. These metrics are statistically insignificant and likely overfit to a single market regime, making any performance attribution unreliable at this stage. To build confidence, we must expand the parameter space across multiple years of data and incorporate transaction cost models to assess net profitability. This approach will reveal whether the observed alpha is robust or merely a result of chance in a tiny dataset.

ADDITIONAL METRICS

CAGR	**7.99%**
Sortino Ratio	**0.51**
Turnover	**5.92x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$10802.49**

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