LATINOS TRADING

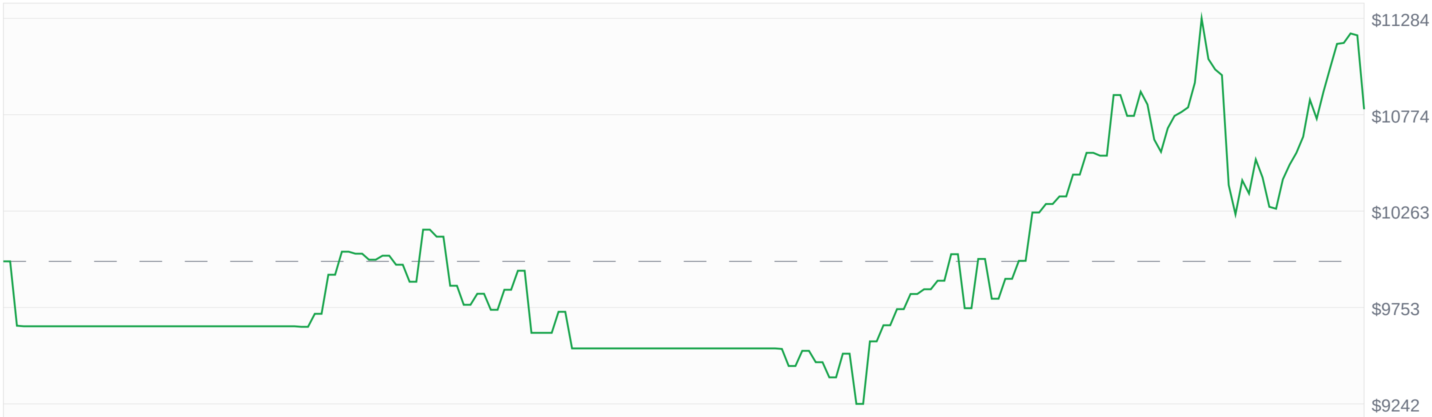
BACKTEST REPORT

Backtest #33591 · BWB · EVO_EVOGG1RSIS_v457

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_EVOGG1RSIS_v457 strategy on BWB generated a 7.99% ROI with a modest 0.68 Sharpe ratio, yet its 9.20% maximum drawdown and critically low 33.3% win rate across only three trades indicate severe overfitting and lack of statistical robustness. With such a minimal sample size, the performance metrics are highly volatile and unreliable for institutional deployment, suggesting the strategy failed to capture genuine market alpha rather than capitalizing on a sustainable edge. The low trade count implies the signal logic was too restrictive or the market regime during the test period lacked the necessary volatility to trigger positions. Before considering live allocation, we must retest the strategy on a broader dataset and optimize entry

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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