LATINOS TRADING

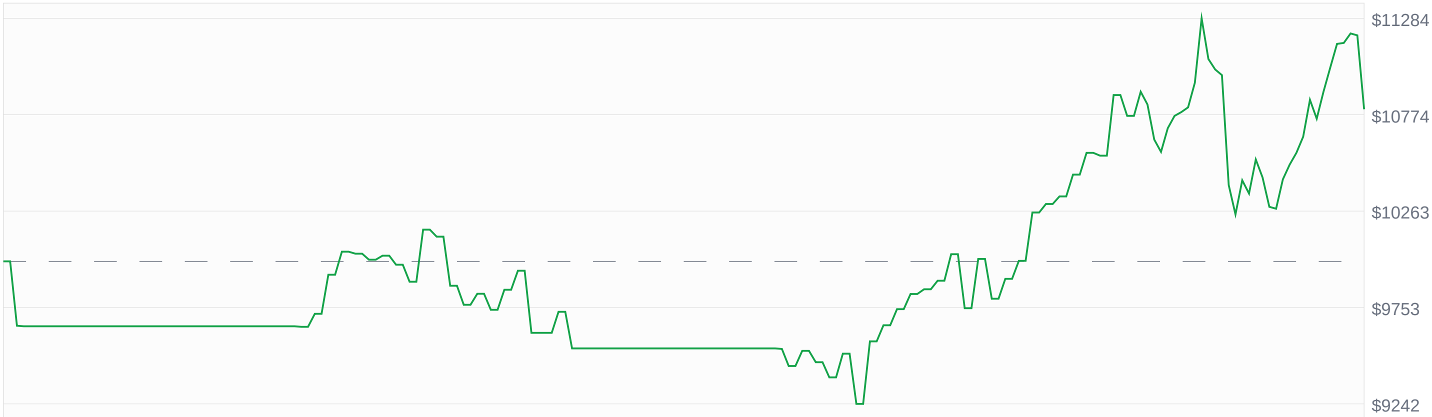
BACKTEST REPORT

Backtest #33701 · BWB · EVO_EVOEVOEVOE_v591

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_EVOEVOEVOE_v591 strategy on BWB generated a +7.99% ROI with a 0.68 Sharpe ratio, yet the 33.3% win rate and 9.20% maximum drawdown suggest significant downside volatility relative to gains. With only three trades executed, the sample size is statistically insufficient to confirm any robust alpha or reliable edge for live deployment. The asymmetry between limited profit frequency and substantial drawdown indicates a need for stricter entry filters or position sizing adjustments to improve risk-adjusted returns. Before running this forward, you must stress-test the signal logic against broader market regimes to ensure the results are not merely a fluke of low-frequency noise.

ADDITIONAL METRICS

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