

LATINOS TRADING

BACKTEST REPORT



Backtest #35258 · BWB · EVO_EVOEVOE_v1870

ROI	Sharpe	Win Rate	Max Drawdown
+8.09%	0.69	33.3%	-9.20%

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOE_v1870 backtest on BWB shows a modest +8.09% ROI but fails to validate robustness with a win rate of just 33.3% and a Sharpe ratio of 0.69. With only three trades executed, the sample size is critically insufficient to filter out noise, rendering the 9.20% drawdown statistically meaningless for live deployment. The strategy appears overly sensitive to specific price sequences rather than capturing a genuine market edge. I recommend expanding the backtest window and testing multiple parameter variations before attempting any live execution.

ADDITIONAL METRICS

CAGR	8.09%
Sortino Ratio	0.53
Turnover	5.92x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$10812.52