LATINOS TRADING

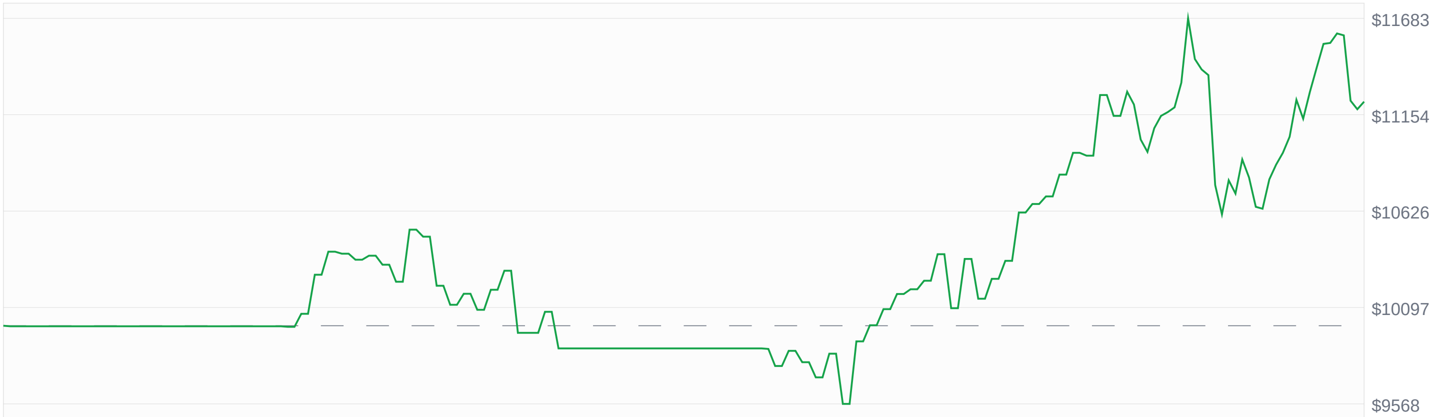
BACKTEST REPORT

Backtest #35706 · BWB · EVO_EVOEVOEVOE_v2167

ROI	Sharpe	Win Rate	Max Drawdown
+12.22%	1.00	33.3%	-9.20%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2167 strategy on BWB generated a 12.22% return with a 33.3% win rate across only three trades, which renders the positive 1.0 Sharpe ratio statistically insignificant due to severe sample size limitations. The 9.20% maximum drawdown indicates meaningful downside risk that a minimal trade history fails to capture reliably, making current performance metrics anecdotal rather than predictive. We cannot validate the robustness of this signal generation without a broader dataset to filter out noise and confirm the consistency of the edge. The immediate next step is to run an extended backtest over a larger historical window or optimize entry filters to increase trade frequency before any live deployment.

ADDITIONAL METRICS

CAGR	**12.22%**
Sortino Ratio	**0.78**
Turnover	**6.10x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$11225.52**

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