LATINOS TRADING

BACKTEST REPORT

Backtest #36667 · BWB · EVO_EVOEVOEVOE_v1830

ROI	Sharpe	Win Rate	Max Drawdown
+12.63%	1.03	50.0%	-9.20%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1830 strategy generated +12.63% ROI on BWB with a Sharpe ratio of 1.03, yet a win rate of exactly 50.0% and a sample size of only two trades render these metrics statistically insignificant. A maximum drawdown of 9.20% indicates meaningful volatility, but the lack of trade frequency prevents any reliable assessment of consistency or risk-adjusted performance. This result is likely a random walk rather than a robust edge, and the single equity curve point offers no insight into drawdown recovery or strategy stability. The primary next step is to backtest this configuration on a significantly larger historical dataset to validate whether these parameters hold under normal market conditions. Until sample size

ADDITIONAL METRICS

CAGR	**12.63%**
Sortino Ratio	**0.80**
Turnover	**4.10x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11266.05**

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