LATINOS TRADING

BACKTEST REPORT

Backtest #36945 · BWB · EVO_EVOEVOEVOE_v1823

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_v1823 backtest on BWB shows a +12.63% return, yet the statistical validity is critically weak given only two trades. A Sharpe ratio of 1.03 and a 50% win rate are meaningless with such a tiny sample size, as a single losing trade could easily flip the outcome. The 9.20% maximum drawdown suggests significant volatility risk that was not adequately captured by the limited historical simulation. We must expand the test with more data points or a different interval to confirm whether the edge is real or just noise. The next step is to re-run the strategy on a longer timeframe to validate the win rate and drawdown metrics before any live deployment.

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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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.