LATINOS TRADING

BACKTEST REPORT

Backtest #38067 · BWB · EVO_EVOEVOEVOE_v1944

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_v1944 strategy on BWB generated a +12.63% return with a 1.03 Sharpe ratio, yet the 50% win rate and 9.20% maximum drawdown reveal an inefficient risk profile. Such a robust conclusion from only two trades lacks statistical significance, making the high ROI a statistical fluke rather than a reliable alpha source. The strategy fails to filter volatility effectively, as evidenced by the sharp drawdown relative to the meager trade count. Immediate next steps require backtesting with a 10-year dataset to validate whether these parameters produce consistent signals or merely capture noise. Without sufficient sample data, no allocation to this strategy is prudent for institutional 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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