LATINOS TRADING

BACKTEST REPORT

Backtest #38458 · BWB · EVO_EVOEVOEVOE_v537

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_v537 strategy delivered a +12.63% return on BWB, yet the 50.0% win rate and meager sample size of only two trades severely limit statistical significance. A Sharpe ratio of 1.03 indicates acceptable risk-adjusted performance, but the 9.20% maximum drawdown suggests volatility exposure that warrants caution at this scale. The positive outcome is likely driven by survivorship bias rather than robust strategy alpha, making current results unreliable for capital allocation. We must expand the sample size significantly before confirming this approach for live deployment or further optimization.

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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