LATINOS TRADING

BACKTEST REPORT

Backtest #38853 · BWB · EVO_EVOEVOEVOE_v876

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_v876 backtest on BWB delivered a 12.63% return with a 1.03 Sharpe, yet the statistical validity is critically compromised by only two executed trades. A perfect 50% win rate with such a minimal sample size offers zero confidence in the strategy's robustness, while a 9.20% drawdown suggests high volatility sensitivity. This result is likely noise rather than a proven edge, as the strategy failed to generate enough data points to confirm its risk-adjusted performance. I recommend expanding the test on BTCUSDT with a larger lookback period to validate if these parameters yield consistent results across different market regimes. The current metrics are insufficient to deploy capital without further empirical validation.

ADDITIONAL METRICS

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