LATINOS TRADING

BACKTEST REPORT

Backtest #40443 · BWB · EVO_EVOVELOCIT_v1511

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 backtest on BWB for the EVO_EVOVELOCIT_v1511 strategy shows a +12.63% ROI with a 1.03 Sharpe ratio, but the single-trade sample size renders the 50% win rate statistically insignificant. A 9.20% drawdown on only two executions suggests high volatility rather than structural inefficiency, making the results unreliable for institutional deployment. We must expand the lookback period or adjust parameters to gather sufficient trade data before validating the edge. Proceeding with parameter optimization on a longer historical dataset is the necessary next step to confirm viability.

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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