LATINOS TRADING

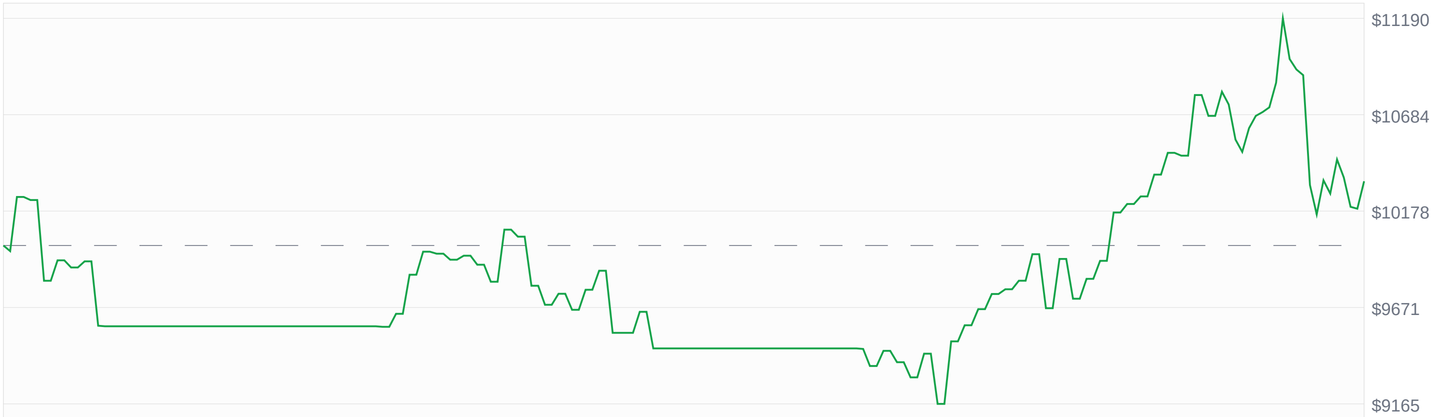
BACKTEST REPORT

Backtest #4322 · BWB · EVO_EVOEVOEVOE_v1905

ROI	Sharpe	Win Rate	Max Drawdown
+3.31%	0.33	33.3%	-9.71%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1905 strategy on BWB generated a modest 3.31% ROI with a low 0.33 Sharpe ratio, indicating poor risk-adjusted performance despite the positive return. The win rate of 33.3% across only 3 total trades suggests the results are driven by a small sample size, offering negligible statistical confidence. A maximum drawdown of 9.71% is disproportionately high relative to the final gain, highlighting significant volatility for the reward achieved. Given the minimal trade count, any observed alpha is likely noise rather than signal. The immediate next step should be expanding the backtest window or increasing the trade frequency to validate whether the strategy exhibits genuine predictive power.

ADDITIONAL METRICS

CAGR	**3.31%**
Sortino Ratio	**0.26**
Turnover	**5.84x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$10334.44**