LATINOS TRADING

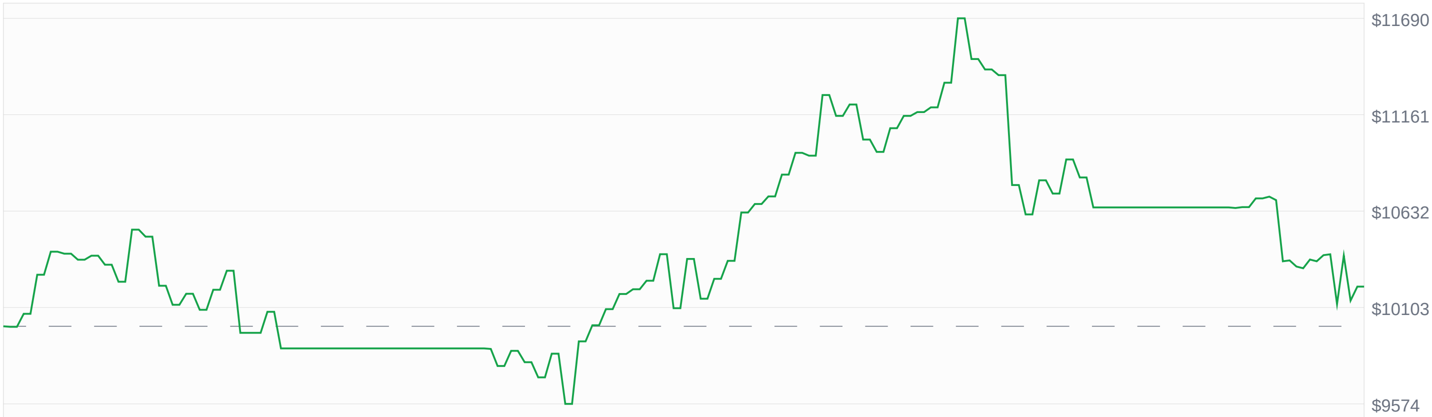
BACKTEST REPORT

Backtest #46595 · BWB · EVO_EVOGG1RSIS_v442

ROI	Sharpe	Win Rate	Max Drawdown
+2.15%	0.25	33.3%	-13.41%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOGG1RSIS_v442 strategy on BWB generated a modest 2.15% return, yet a 33.3% win rate and a meager Sharpe ratio of 0.25 indicate severe underperformance against the risk of a 13.41% drawdown. With only three executed trades, the statistical confidence is negligible, rendering the results non-representative of the strategy's true edge or robustness. The sample size is far too small to validate the signal logic, as the equity curve likely reflects random noise rather than a sustainable alpha. We must immediately increase the backtest lookback period to gather sufficient trade data and recalibrate entry filters to reduce volatility exposure before live deployment.

ADDITIONAL METRICS

CAGR	**2.15%**
Sortino Ratio	**0.19**
Turnover	**6.13x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$10217.60**

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