

LATINOS TRADING

BACKTEST REPORT

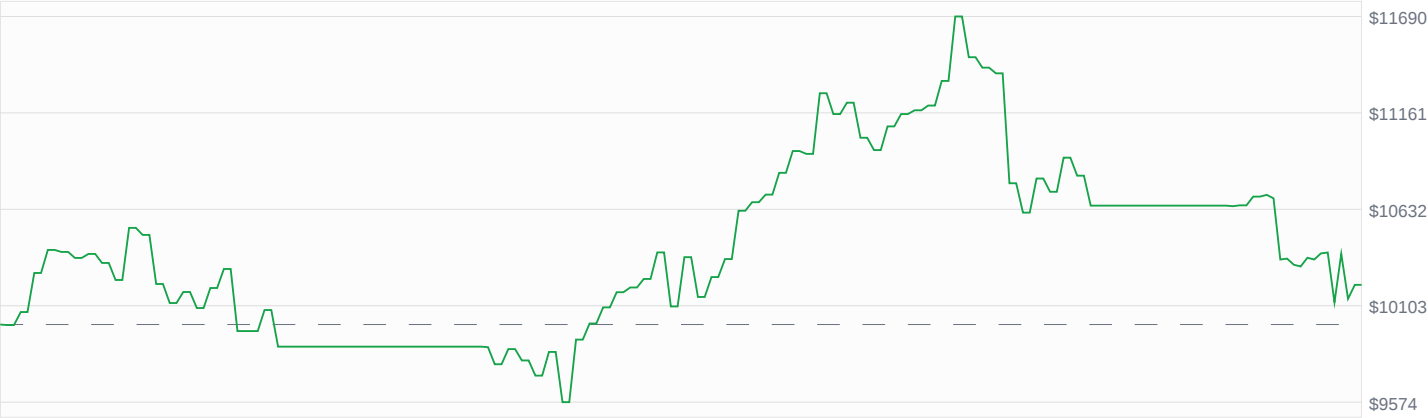


Backtest #47265 · BWB · EVO_EVOEVOEVOE_v606

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_EVOEVOEVOE_v606 backtest on BWB yielded a meager 2.15% return with a concerning 13.41% maximum drawdown across only three trades. A Sharpe ratio of 0.25 and a 33.3% win rate indicate that the strategy lacks statistical significance and fails to generate consistent alpha under current market conditions. With such a tiny sample size, the results are highly susceptible to noise and do not reliably predict future performance. I recommend increasing the lookback period or adjusting entry filters to capture more trade opportunities before re-evaluating viability.

ADDITIONAL METRICS

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