LATINOS TRADING

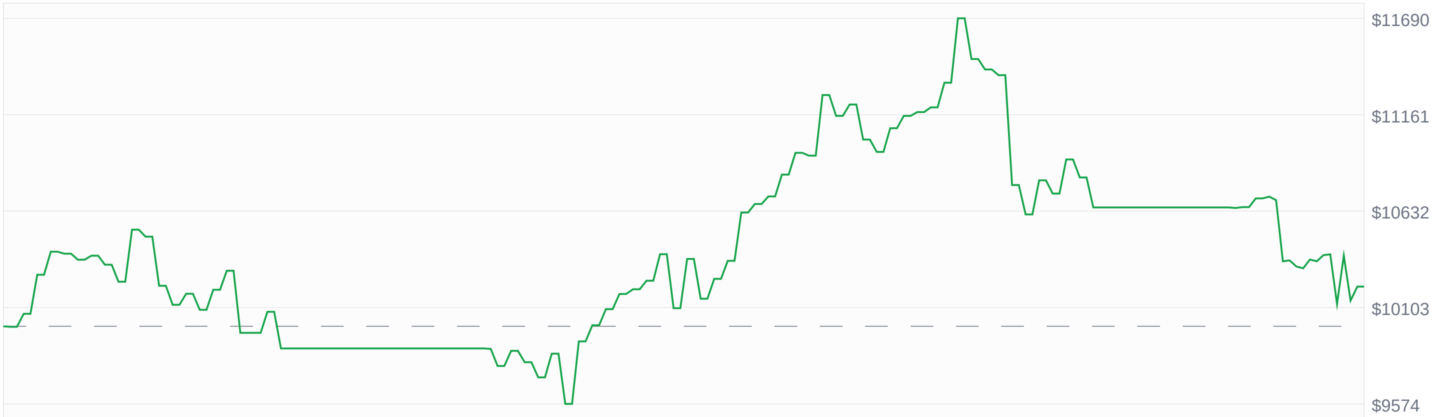
BACKTEST REPORT

Backtest #47974 · BWB · EVO_EVOEVOEVOE_v1722

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_v1722 backtest on BWB produced a nominal +2.15% gain but lacks statistical significance due to only three executed trades. A mere 33.3% win rate paired with a poor 0.25 Sharpe ratio suggests the strategy failed to capture consistent alpha during this simulation period. The observed 13.41% maximum drawdown indicates high volatility exposure relative to the minimal capital growth achieved. Given the extremely small sample size, these metrics are highly susceptible to overfitting and do not reliably predict future performance. We must expand the backtest horizon or adjust entry filters to validate strategy robustness 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**