LATINOS TRADING

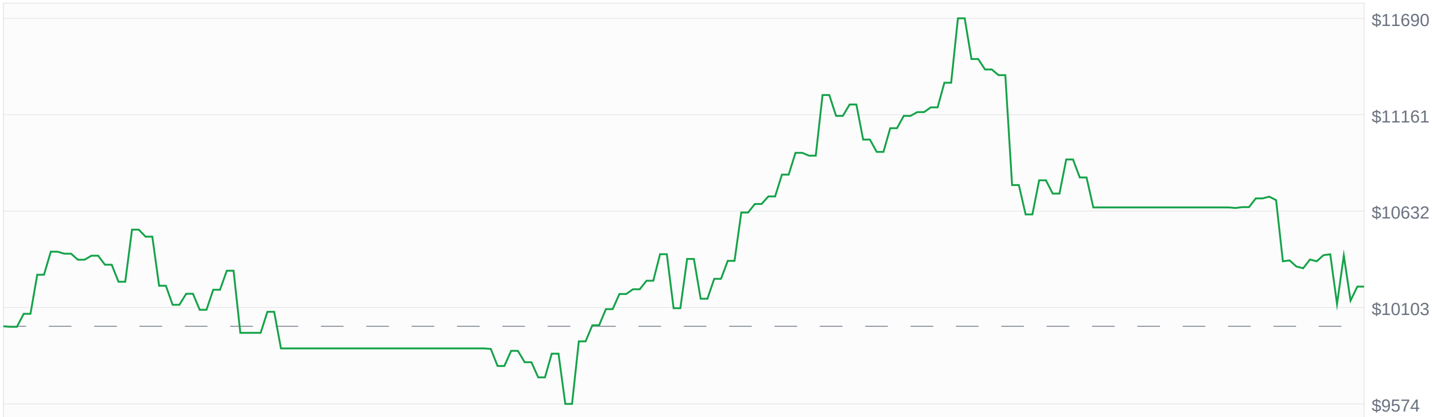
BACKTEST REPORT

Backtest #48751 · BWB · EVO_EVOEVOEVOE_v2304

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_v2304 backtest on BWB shows a +2.15% ROI but suffers from a dangerously low sample size of only three trades, rendering the 33.3% win rate statistically insignificant and the 0.25 Sharpe ratio unreliable. While the strategy generated nominal returns, the 13.41% maximum drawdown exposes substantial risk that cannot be validated without more data points. We cannot distinguish between genuine alpha and random noise given the limited historical context. The next step is to run a longer backtest on an expanded dataset to validate the signal logic 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**

Generated 2026-09-01T07:30:18Z · latinostrading.com