LATINOS TRADING

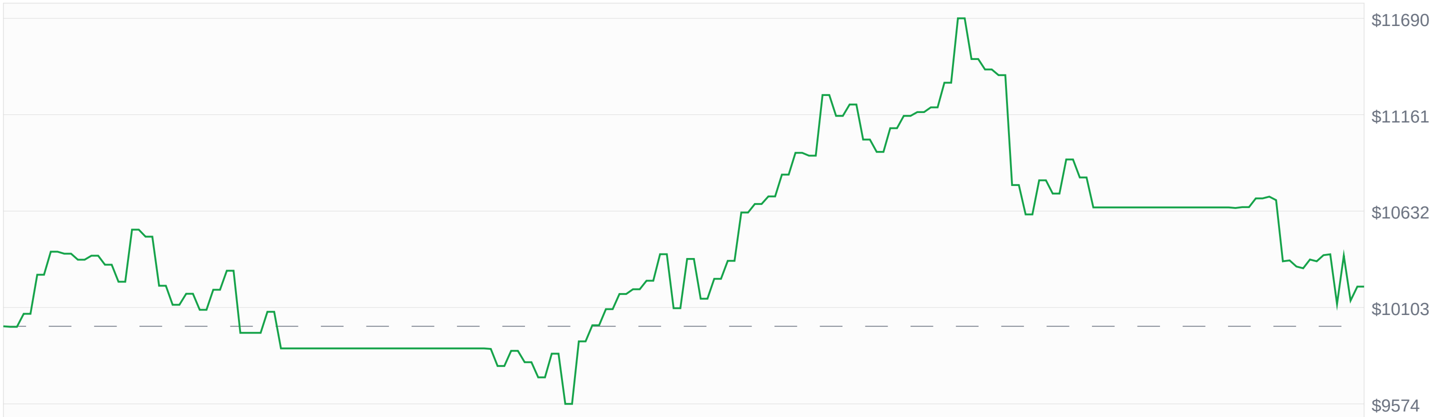
BACKTEST REPORT

Backtest #48910 · BWB · EVO_EVOEVOEVOE_v2300

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_v2300 strategy on BWB generated a marginal +2.15% return with a Sharpe ratio of 0.25, which indicates poor risk-adjusted performance. A win rate of 33.3% coupled with a 13.41% maximum drawdown suggests the strategy is prone to significant losses on its few attempts, a finding heavily weighted by the sample of only three trades. Statistical confidence is negligible given this low trade count, rendering any observed alpha likely noise rather than a replicable edge. The strategy failed to consistently navigate volatility, as evidenced by the sharp drawdown relative to the minimal capital gain. The next step is to expand the sample size through a longer historical backtest or refine entry logic to filter out low-probability

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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