# LATINOS TRADING

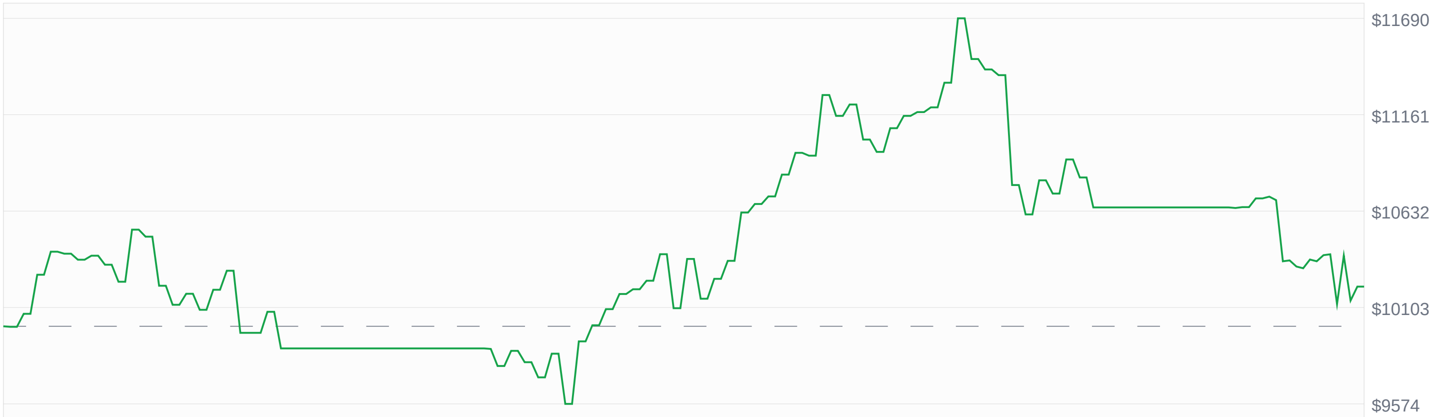
## BACKTEST REPORT

Backtest #51991 · BWB · EVO_EVOEVOEVOE_v745

| 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_v745 backtest on BWB shows negligible alpha with a 2.15% ROI and 33.3% win rate, failing to compensate for the 13.41% drawdown. A Sharpe ratio of 0.25 indicates poor risk-adjusted returns, while the sample size of only three trades renders these metrics statistically unreliable and prone to overfitting. The strategy likely lacks robustness against current market volatility, as such low trade frequency suggests it is not capturing sufficient alpha. We must expand the parameter grid or reduce noise filters to increase trade generation and validate the edge before deployment. Proceed with caution; the current data does not support live trading allocation.

## 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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