LATINOS TRADING

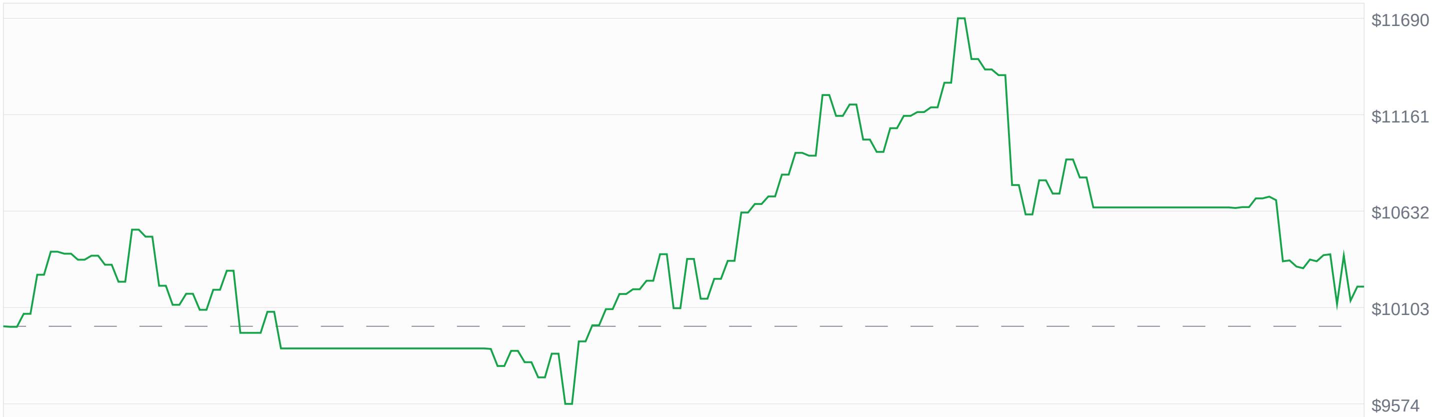
BACKTEST REPORT

Backtest #53299 · BWB · EVO_EVOVELOCIT_v1511

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_EVOVELOCIT_v1511 backtest on BWB shows a marginal 2.15% ROI with a 33.3% win rate, indicating a strategy that fails more often than it succeeds. Statistical significance is nonexistent given only three trades, rendering the 0.25 Sharpe ratio and 13.41% drawdown unreliable metrics for live deployment. The performance suggests the current logic is too sensitive to micro-price noise or lacks sufficient filtering to capture meaningful trend moves. We must expand the sample size by testing across multiple market regimes before considering any parameter adjustments.

ADDITIONAL METRICS

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