LATINOS TRADING

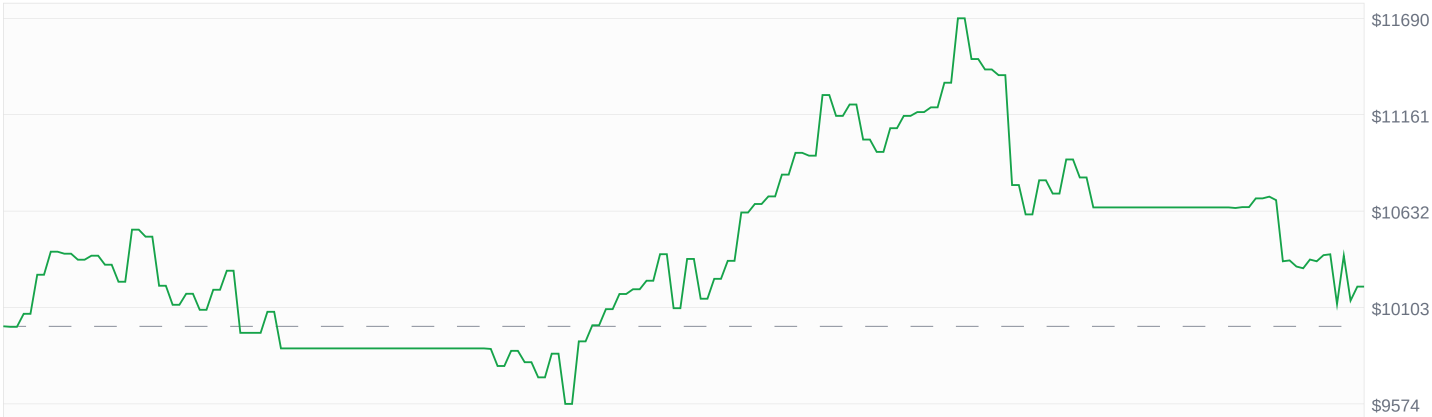
BACKTEST REPORT

Backtest #53628 · BWB · EVO_VELOCITYSC_v1505

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 backtest for BWB under EVO_VELOCITYSC_v1505 shows a meager 2.15% return with a Sharpe ratio of 0.25, indicating poor risk-adjusted performance relative to the 13.41% maximum drawdown. With only three trades, the win rate of 33.3% lacks statistical significance and could easily be noise rather than a reliable edge. The strategy failed to capture sufficient alpha while exposing the portfolio to excessive volatility, making the results unreliable for capital allocation. We must avoid deploying real funds based on this sample until we can validate the logic with a larger dataset or refined parameters. The immediate next step is to expand the test window to gather more trade data and assess if the strategy exhibits consistent behavior.

ADDITIONAL METRICS

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