LATINOS TRADING

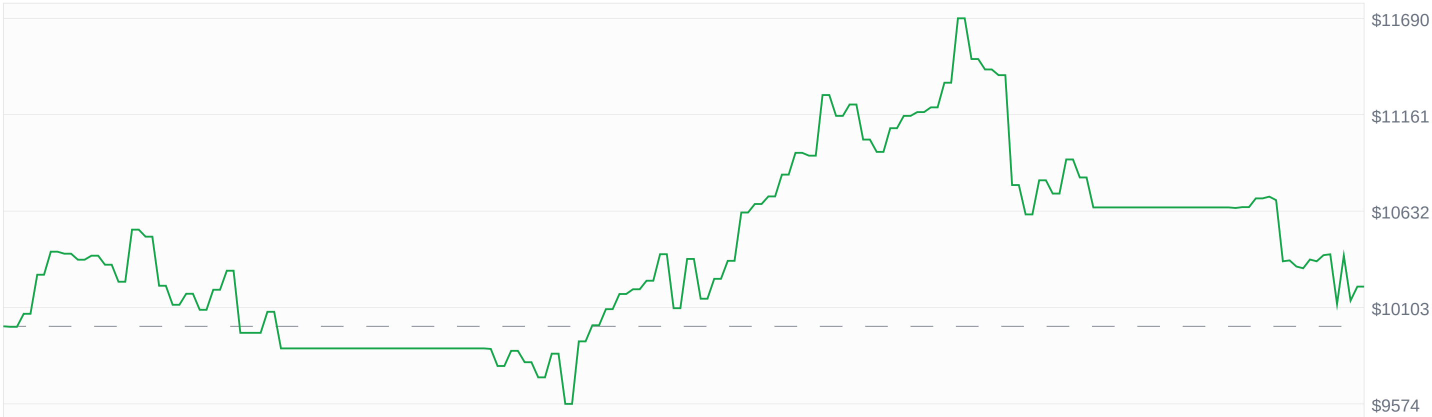
BACKTEST REPORT

Backtest #55743 · BWB · EVO_EVOEVOEVOE_v2199

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_v2199 backtest on BWB yielded a marginal 2.15% return with a 33.3% win rate, indicating the strategy struggled to capture meaningful upside. A maximum drawdown of 13.41% combined with a Sharpe ratio of 0.25 suggests poor risk-adjusted performance relative to the capital at risk. With only three executed trades, the sample size is insufficient to establish statistical confidence or validate the robustness of the signals. The low trade count likely stems from restrictive entry filters that failed to identify sufficient market conditions within the test period. Future iterations should focus on optimizing entry logic to increase trade frequency while maintaining strict stop-loss discipline to control drawdown.

ADDITIONAL METRICS

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