LATINOS TRADING

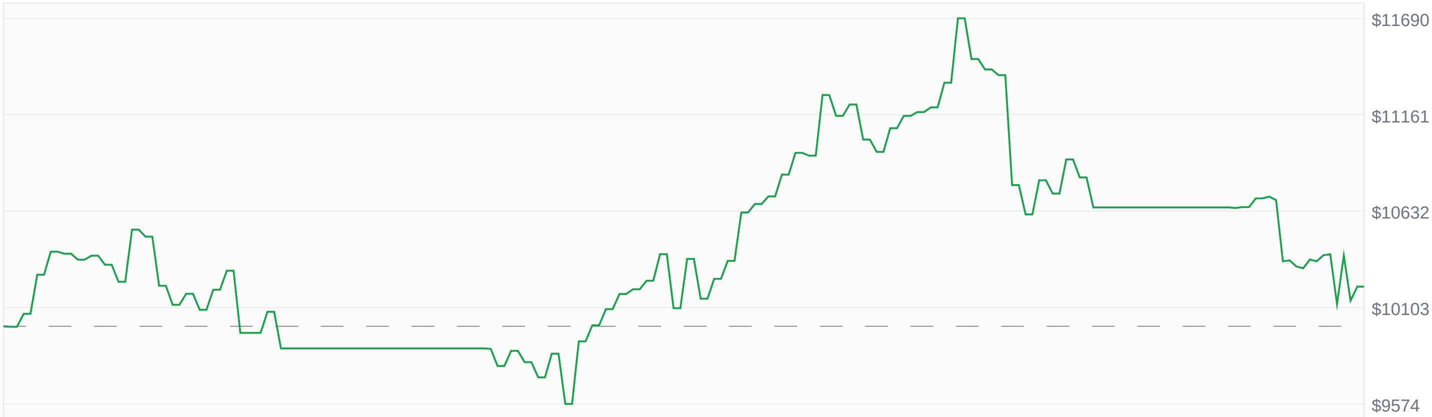
BACKTEST REPORT

Backtest #55967 · BWB · EVO_EVOEVOEVOE_v2027

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_v2027 backtest on BWB yielded a 2.15% return with a critically weak 0.25 Sharpe ratio and only 33.3% win rate. Such a low trade count of three provides statistically insignificant confidence, rendering the 13.41% maximum drawdown highly volatile and unreliable. The strategy clearly underperforms risk-adjusted benchmarks, suggesting the current parameters fail to capture sufficient market momentum. We must immediately broaden the parameter space or shift to a higher timeframe to validate any edge before live deployment.

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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