LATINOS TRADING

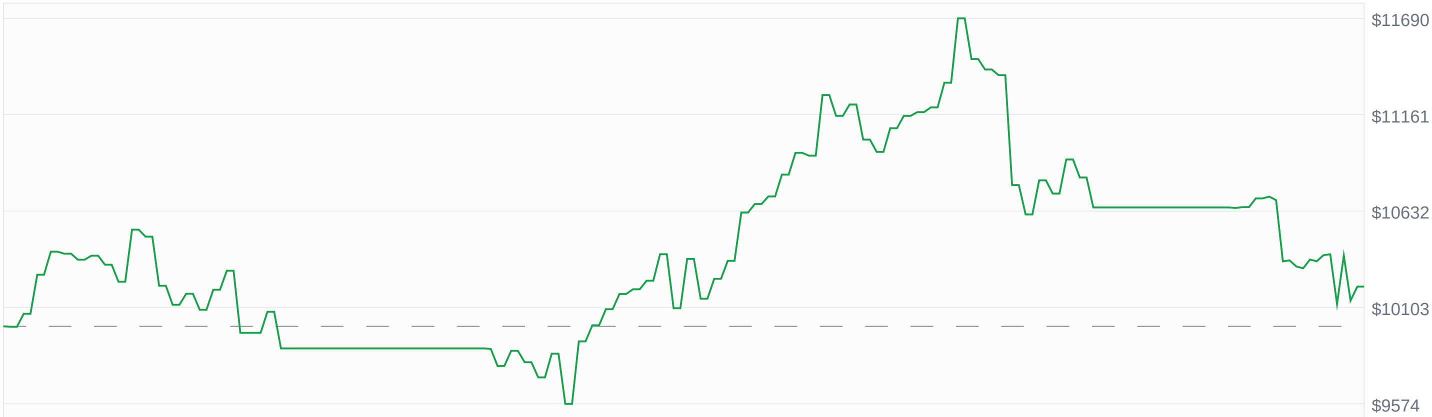
BACKTEST REPORT

Backtest #56680 · BWB · EVO_EVOEVOEVOE_v777

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_v777 strategy on BWB produced a modest 2.15% return with a Sharpe ratio of 0.25, indicating poor risk-adjusted performance over a sample of only three trades. Such a small sample size renders the 33.3% win rate statistically insignificant and the 13.41% maximum drawdown highly volatile, offering no reliable signal for live deployment. The data suggests the current parameters failed to capture meaningful momentum, resulting in undercapitalization relative to the initial position. Increasing the lookback period for entry signals or tightening stop-loss logic could improve stability before re-running a simulation with more historical depth.

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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