LATINOS TRADING

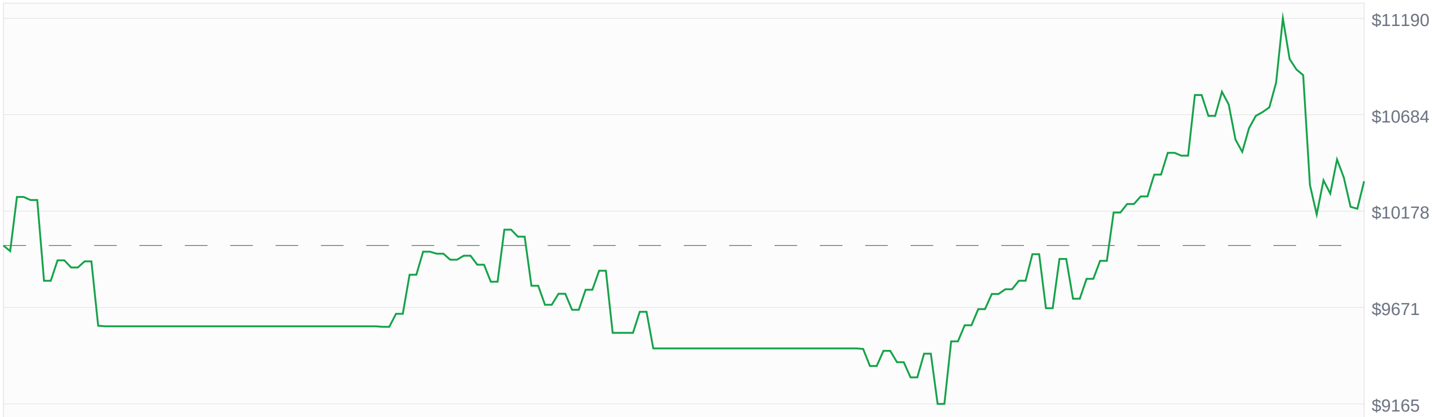
BACKTEST REPORT

Backtest #7645 · BWB · EVO_EVOVELOCIT_v1516

ROI	Sharpe	Win Rate	Max Drawdown
+3.31%	0.33	33.3%	-9.71%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOVELOCIT_v1516 strategy on BWB posted a modest 3.31% return with a 0.33 Sharpe and 9.71% drawdown across only 3 trades, yielding a 33.3% win rate. The sample size is statistically negligible, rendering the Sharpe ratio unreliable for generalization. While capital preservation was achieved, the sparse trade frequency and high drawdown suggest the signal lacks robust edge. A concrete next step is expanding the backtest window and running a walk-forward analysis to verify if the edge persists across regimes.

ADDITIONAL METRICS

CAGR	**3.31%**
Sortino Ratio	**0.26**
Turnover	**5.84x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$10334.44**