LATINOS TRADING

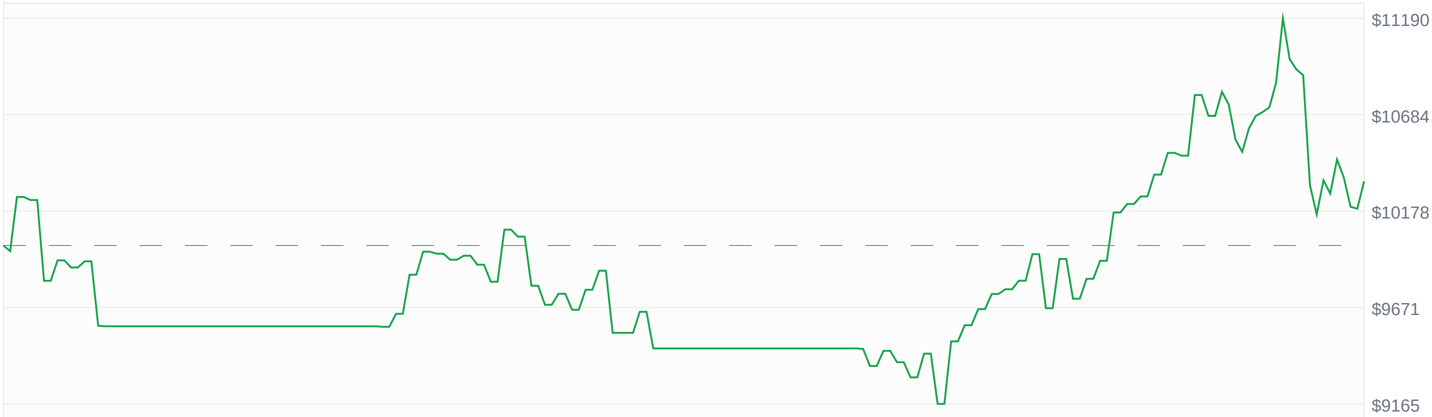
BACKTEST REPORT

Backtest #9855 · BWB · EVO_EVOEVOEVOE_v1717

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 strategy on BWB yields a marginal ROI of 3.31%, but the Sharpe of 0.33 and 9.71% max drawdown indicate poor risk-adjusted performance. The 33.3% win rate across just three trades offers negligible statistical confidence, rendering the results likely noise. Given the tiny sample size, this outcome lacks scientific validity for live deployment. I recommend expanding the backtest window to capture more market regimes and increase the trade count before further consideration.

ADDITIONAL METRICS

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