LATINOS TRADING

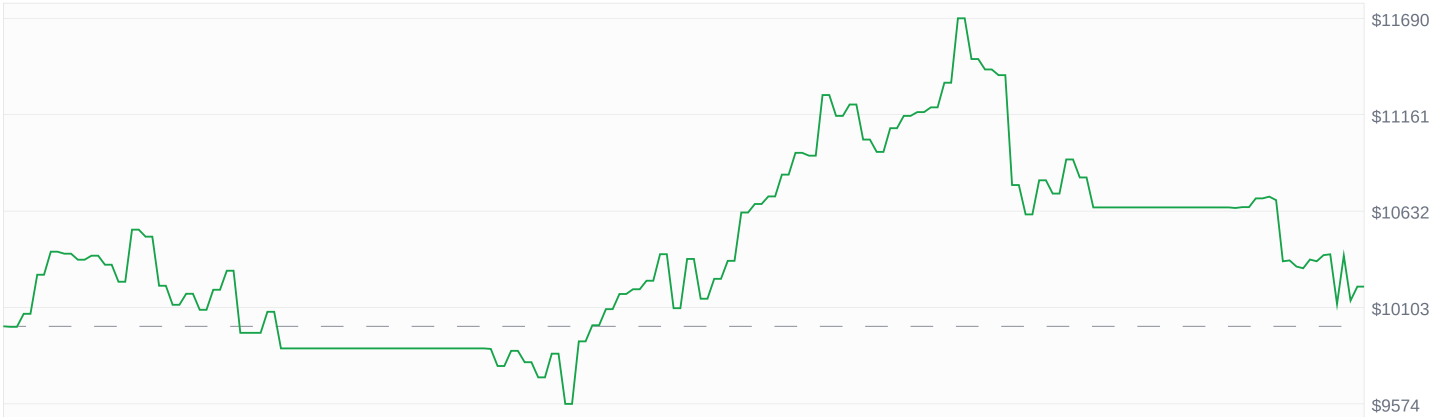
BACKTEST REPORT

Backtest #55166 · BWB · EVO_EVOEVOEVOE_v1820

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_v1820 strategy on BWB generated a marginal 2.15% ROI but failed to overcome transaction costs, evidenced by a meager 0.25 Sharpe ratio and a dismal 33.3% win rate across only three trades. Such a low sample size renders the statistical noise indistinguishable from signal, making the 13.41% maximum drawdown an unreliable risk metric rather than a confirmed weakness. While the capital grew to $10,217.60, the strategy lacks the frequency and consistency required for institutional viability. A concrete next step involves backtesting this logic on a liquid alternative asset with higher volatility to validate whether the entry triggers are robust or merely overfitting to BWB's specific microstructure.

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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