LATINOS TRADING

BACKTEST REPORT

Backtest #44716 · BWB · EVO_EVOEVOEVOE_v2266

ROI	Sharpe	Win Rate	Max Drawdown
+12.63%	1.03	50.0%	-9.20%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2266 strategy on BWB yielded a positive 12.63% ROI but generated only two trades, rendering the 1.03 Sharpe ratio statistically insignificant due to severe sample size constraints. A 50% win rate with a 9.20% maximum drawdown suggests the logic lacks robustness under current volatility, as the edge cannot be validated without more frequent data points. We must expand the parameter space or switch to a higher-frequency interval to accumulate enough trades for a meaningful confidence interval before deploying live capital. Future iterations should prioritize trade frequency over marginal capital growth to ensure the strategy survives regime shifts.

ADDITIONAL METRICS

CAGR	**12.63%**
Sortino Ratio	**0.80**
Turnover	**4.10x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11266.05**