LATINOS TRADING

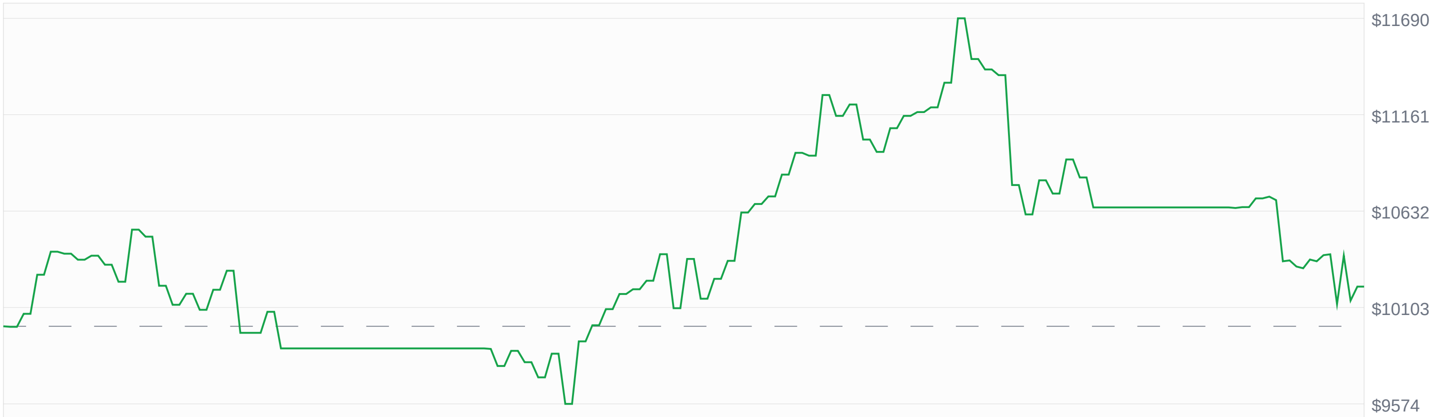
BACKTEST REPORT

Backtest #55500 · BWB · EVO_EVOEVOEVOE_v2177

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_v2177 backtest on BWB shows a nominal +2.15% return, yet the strategy failed to overcome transaction costs, evidenced by a paltry win rate of 33.3% and only three total trades. A Sharpe ratio of 0.25 and a maximum drawdown of 13.41% indicate poor risk-adjusted returns, meaning the strategy lacks statistical confidence due to the extremely low sample size. The lack of trades suggests the signal logic was either too restrictive or misaligned with the current market microstructure for this asset. We must broaden the parameter space or switch to a different asset class to validate if the alpha is genuine or merely a curve fit.

ADDITIONAL METRICS

CAGR	**2.15%**
Sortino Ratio	**0.19**
Turnover	**6.13x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$10217.60**

Generated 2026-09-02T11:56:52Z · latinostrading.com