LATINOS TRADING

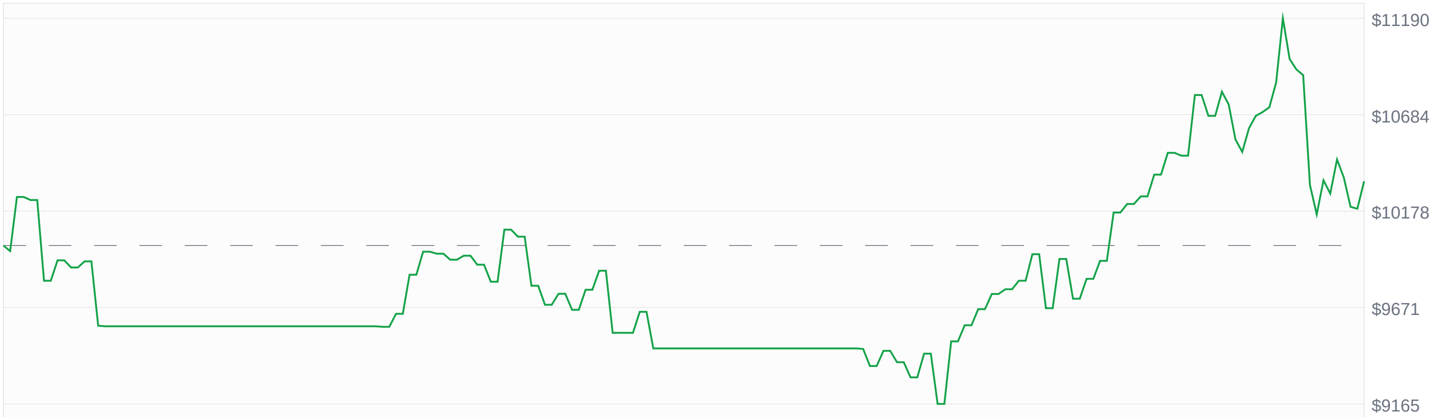
BACKTEST REPORT

Backtest #1767 · BWB · EVO_EVOEVOEVOE_v707

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 backtest for BWB under strategy EVO_EVOEVOEVOE_v707 is statistically uninformative due to its three-trade sample, making the 33.3% win rate and 0.33 Sharpe ratio indistinguishable from random noise. While the +3.31% ROI is positive, it comes alongside a disproportionate 9.71% maximum drawdown, revealing poor risk-adjusted performance and significant capital vulnerability. With such a tiny dataset, the equity curve lacks the statistical power required to validate any edge or signal logic. To determine if this result is reproducible, the strategy must undergo walk-forward optimization with a larger out-of-sample dataset to test robustness across different market regimes.

ADDITIONAL METRICS

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