LATINOS TRADING

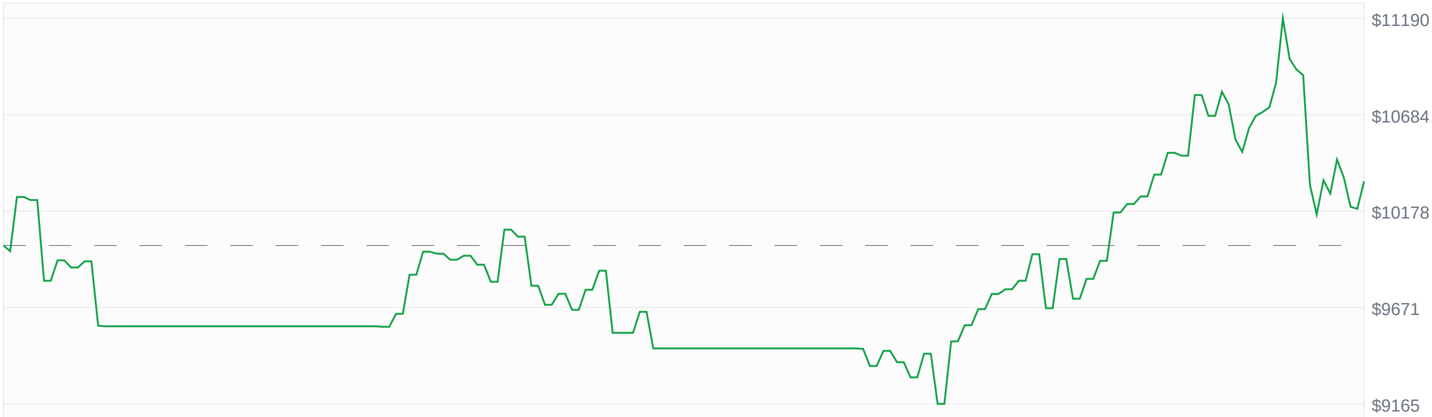
BACKTEST REPORT

Backtest #8067 · BWB · EVO_EVOEVOEVOE_v1772

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

This backtest for BWB via EVO_EVOEVOEVOE_v1772 shows a modest 3.31% ROI with a weak 0.33 Sharpe ratio, indicating poor risk-adjusted returns. The 33.3% win rate is mediocre, but the critical flaw is the sample size of only three trades, rendering any statistical significance nonexistent. A 9.71% max drawdown is disproportionately high relative to the total gain, exposing the strategy to significant tail risk without sufficient alpha generation. You cannot trust these metrics for live deployment due to the tiny n-value. The immediate next step is to re-run the simulation over a longer historical window to expand the trade count and verify robustness.

ADDITIONAL METRICS

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

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