LATINOS TRADING

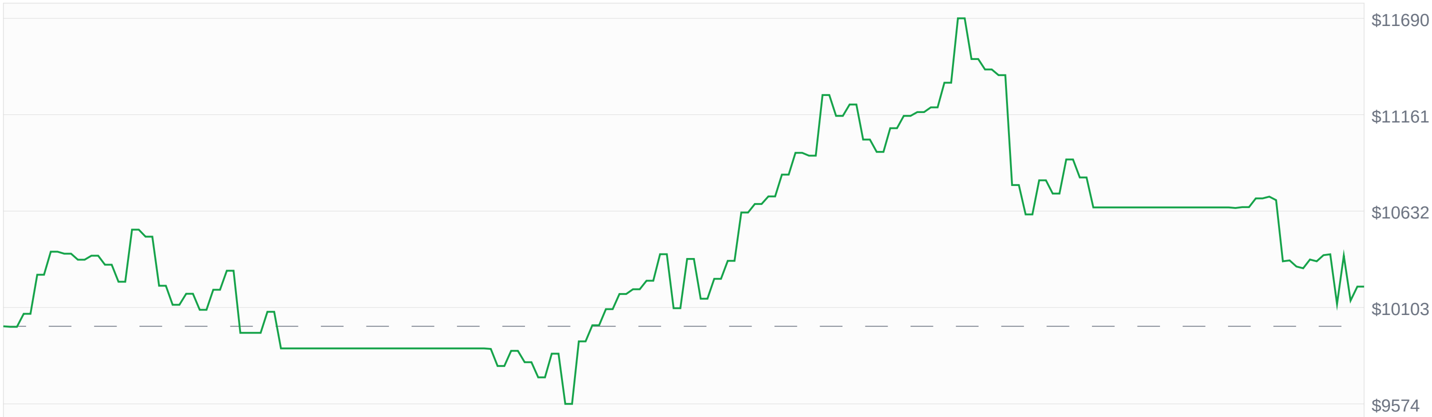
BACKTEST REPORT

Backtest #51745 · BWB · EVO_WEBIDEA_v1600

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_WEBIDEA_v1600 strategy on BWB generated a nominal +2.15% return but suffered a severe 13.41% drawdown with only three trades, rendering the Sharpe ratio of 0.25 statistically insignificant. Such a minimal sample size fails to distinguish between genuine alpha and random noise, creating an unacceptably high risk of overfitting to specific market conditions. The low win rate of 33.3% indicates the entry logic likely fails to filter out unfavorable volatility regimes effectively. Consequently, deploying this strategy live would expose capital to disproportionate downside risk relative to its negligible upside potential. The immediate next step is to expand the backtest window to at least 1,000 trades or eliminate the strategy

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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