LATINOS TRADING

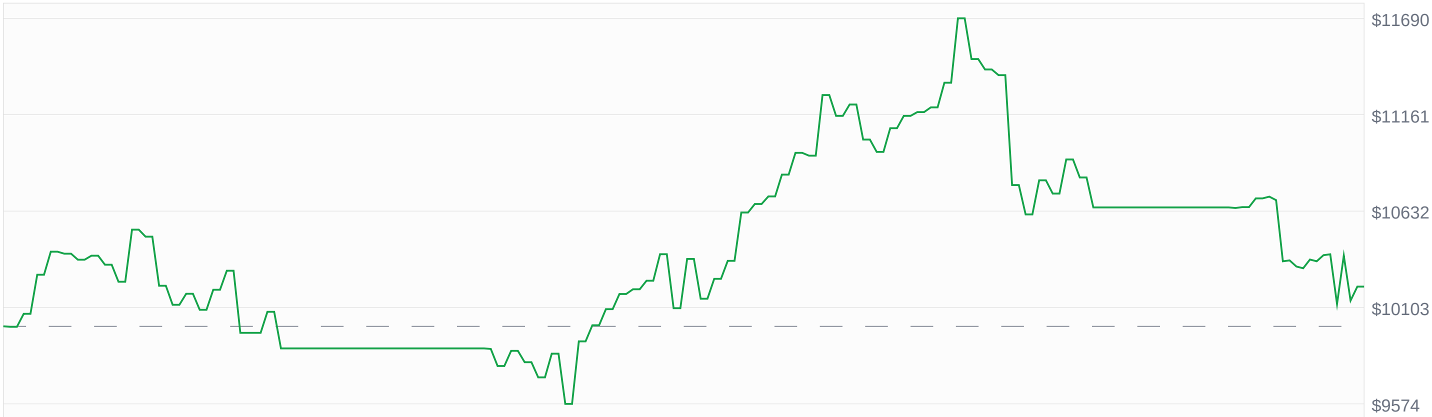
BACKTEST REPORT

Backtest #50429 · BWB · EVO_WEBIDEA_v72

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_v72 backtest on BWB shows a +2.15% ROI with a meager 33.3% win rate and a 13.41% max drawdown, driven by only three trades. Such a tiny sample size renders the Sharpe ratio of 0.25 statistically insignificant and unable to confirm edge reliability. While the strategy preserved capital, the low trade frequency suggests poor signal generation or over-filtering rather than a genuine alpha source. We must expand the sample by testing on higher liquidity assets or widening the backtest window before deeming the logic robust. The next step is to run a Monte Carlo simulation to assess the probability of these results occurring by chance alone.

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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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.