LATINOS TRADING

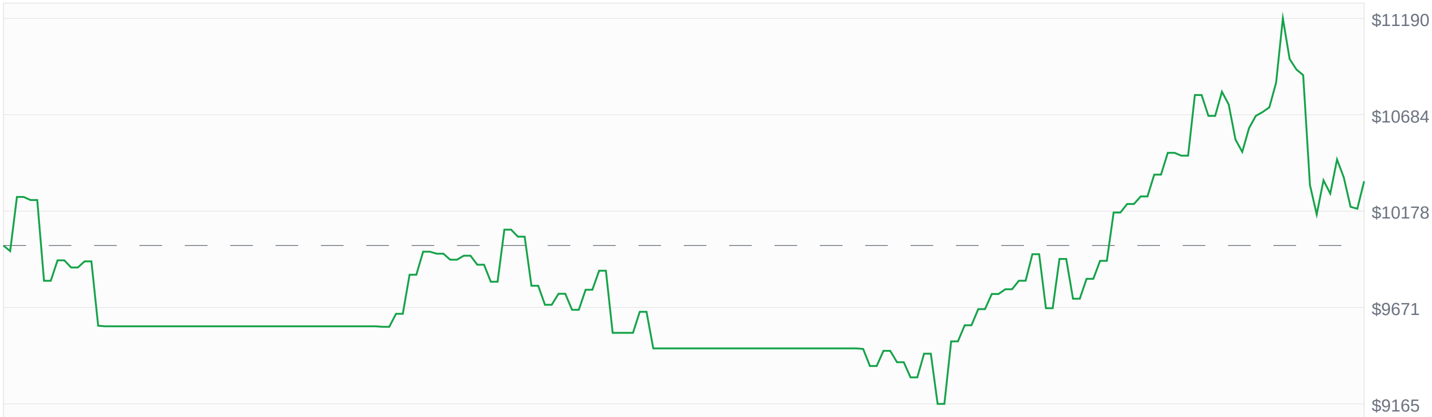
BACKTEST REPORT

Backtest #27663 · BWB · EVO_EVOEVOEVOE_v2031

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 3-trade sample yields zero statistical confidence for BWB; a single outlier drives the +3.31% ROI, rendering the 0.33 Sharpe and 33.3% win rate meaningless. A 9.71% max drawdown on 3 trades signals high path dependency and regime sensitivity rather than edge. Until you have at least 30–50 out-of-sample trades, the strategy's expectancy is indistinguishable from noise. Next step: run 1,000+ walk-forward permutations with Monte Carlo shuffling to test robustness before deploying capital.

ADDITIONAL METRICS

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

Generated 2026-08-13T19:09:18Z · latinostrading.com

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.