LATINOS TRADING

BACKTEST REPORT

Backtest #38232 · BWB · EVO_GG1RSISNIP_v196

ROI	Sharpe	Win Rate	Max Drawdown
+12.63%	1.03	50.0%	-9.20%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v196 strategy generated a +12.63% ROI with a 1.03 Sharpe ratio, yet the 50.0% win rate and 9.20% drawdown suggest marginal robustness on BWB. Statistical confidence is critically low due to only two executed trades, making the results highly susceptible to noise or a single outlier. The sample size is insufficient to validate the strategy's edge or confirm the consistency of the positive returns observed. You must expand the backtest to a broader timeframe or different assets to verify performance stability before deployment. This data point currently lacks the statistical power required for institutional allocation.

ADDITIONAL METRICS

CAGR	**12.63%**
Sortino Ratio	**0.80**
Turnover	**4.10x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11266.05**

Generated 2026-08-30T06:13:10Z · latinostrading.com