LATINOS TRADING

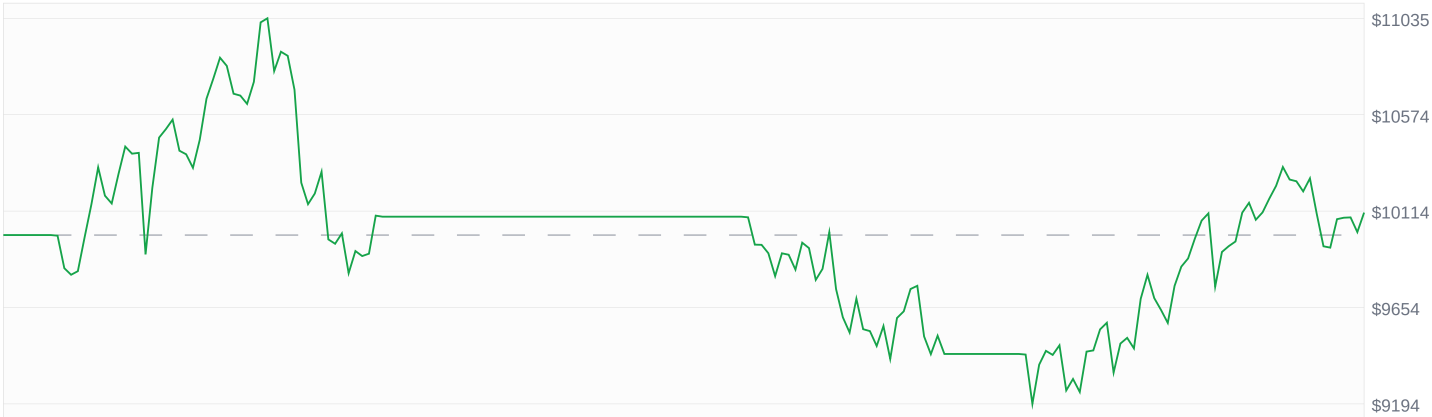
BACKTEST REPORT

Backtest #41218 · JPM · Swing Pullback JPM

ROI	Sharpe	Win Rate	Max Drawdown
+1.04%	0.16	66.7%	-16.68%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy generated a modest 1.04% return with a 66.7% win rate, but the 0.16 Sharpe ratio indicates negligible risk-adjusted performance. The 16.68% max drawdown is excessive relative to the gains, suggesting poor risk management during losing streaks. With only three total trades, the sample size is statistically insignificant, making it impossible to confirm if results are skill or luck. The primary failure is the lack of capital preservation relative to volatility exposure. The next step is to extend the backtest period to at least fifty trades to establish statistical confidence before further optimization.

ADDITIONAL METRICS

CAGR	1.04%
Sortino Ratio	0.12
Turnover	5.91x
Total Trades	3
Initial Capital	$10000.00
Final Capital	$10107.13