

LATINOS TRADING

BACKTEST REPORT



Backtest #56778 · BWB · INV · GG1_RSI_Sniper

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 strategy generated negligible returns with a subpar Sharpe of 0.25 and a win rate of only 33.3%, indicating severe underperformance. A maximum drawdown of 13.41% alongside just three executed trades reveals a critically small sample size that renders statistical confidence nearly impossible. The current parameters likely fail to filter noise, causing premature exits or missed opportunities in a low-frequency environment. We must broaden the lookback period or adjust RSI thresholds to capture more consistent momentum before any live deployment.

ADDITIONAL METRICS

CAGR	2.15%
Sortino Ratio	0.19
Turnover	6.13x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$10217.60