

LATINOS TRADING

BACKTEST REPORT

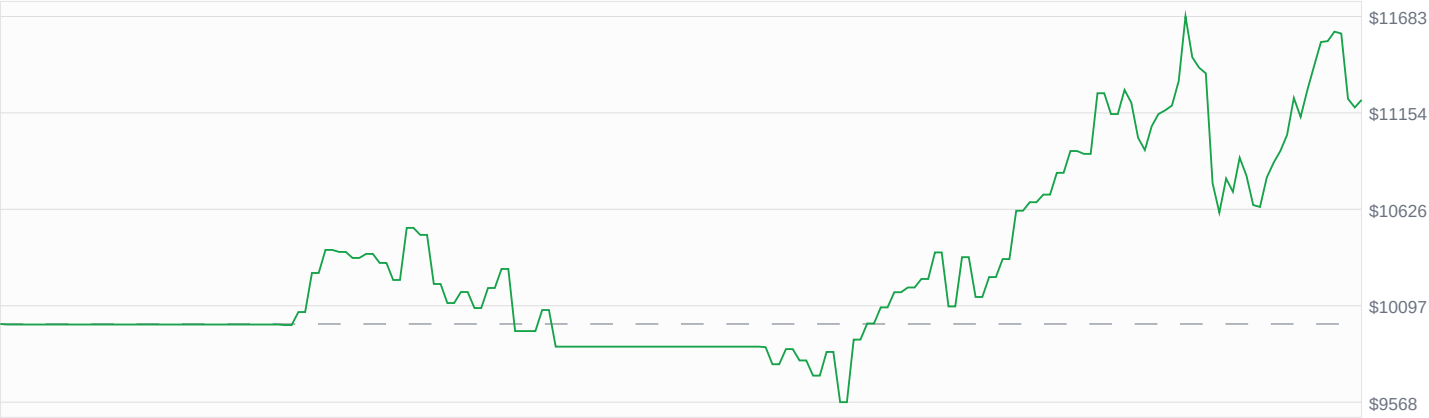


Backtest #35935 · BWB · INV · GG1_RSI_Sniper

ROI	Sharpe	Win Rate	Max Drawdown
+12.22%	1.00	33.3%	-9.20%

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The INV · GG1_RSI_Sniper strategy on BWB delivered a nominal +12.22% gain, yet the 33.3% win rate and meager three trades severely undermine statistical confidence. The 1.00 Sharpe ratio and 9.20% drawdown suggest a high-variance approach that relies heavily on outliers rather than consistent execution. With such a limited sample size, the positive ROI is likely noise and cannot justify capital deployment without further validation. The RSI sniper logic may be too sensitive to market microstructure for this specific ticker, requiring parameter optimization or a switch to a trend-following filter. A robust next step is to re-run the backtest on a broader dataset to eliminate survivorship bias and verify if the signal logic holds under varied market

ADDITIONAL METRICS

CAGR	12.22%
Sortino Ratio	0.78
Turnover	6.10x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11225.52