LATINOS TRADING

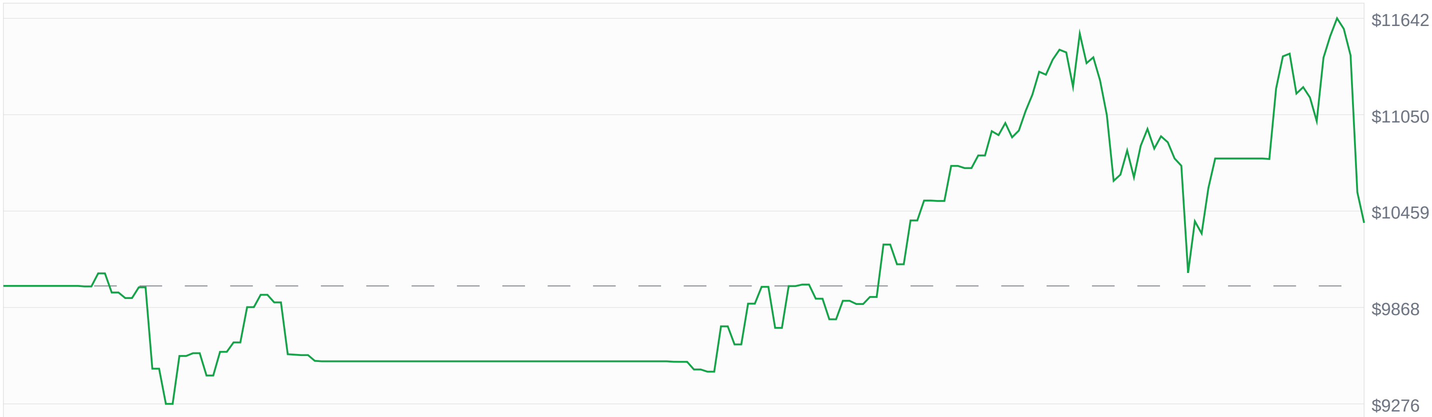
BACKTEST REPORT

Backtest #27349 · AAPL · AAPL · GG-Bollinger-RSI-Options (test)

ROI	Sharpe	Win Rate	Max Drawdown
+3.84%	0.34	25.0%	-12.60%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy generated a modest +3.84% ROI but suffered a severe 75% loss rate and a 12.6% max drawdown, indicating poor risk-adjusted efficiency. The Sharpe ratio of 0.34 confirms weak returns relative to volatility, while only four trades provide negligible statistical confidence for any robust conclusion. High drawdown coupled with low win rate suggests the signal logic is likely overfitting to noise rather than capturing a sustainable edge. Immediate next step involves expanding the backtest window to at least 500 trades to validate performance stability before any further optimization attempts.

ADDITIONAL METRICS

CAGR	**3.84%**
Sortino Ratio	**0.25**
Turnover	**8.02x**
Total Trades	**4**
Initial Capital	**$10000.00**
Final Capital	**$10386.91**

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