LATINOS TRADING

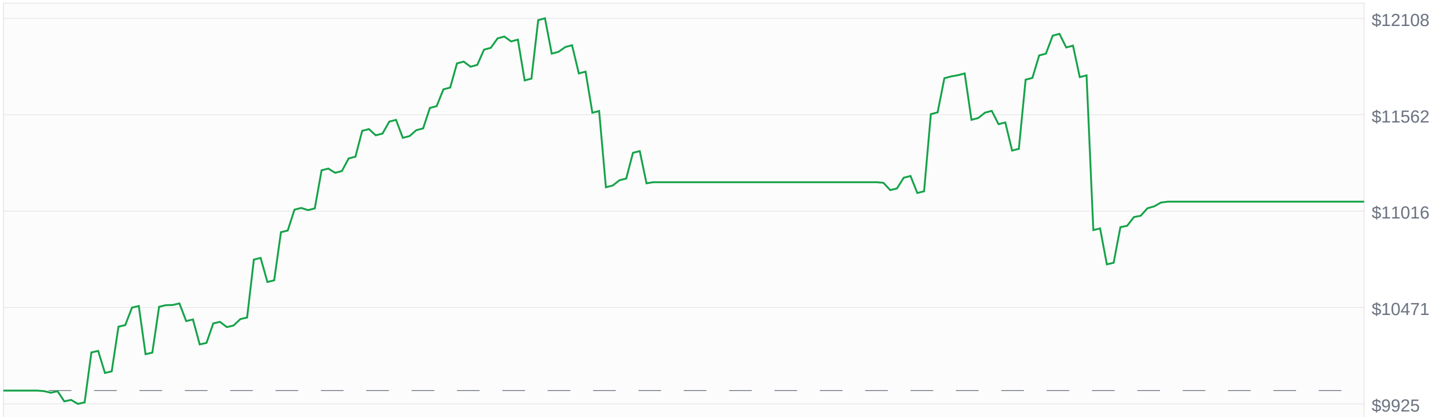
BACKTEST REPORT

Backtest #46276 · AAPL · AAPL · GG-Bollinger-RSI-Options (test)

ROI	Sharpe	Win Rate	Max Drawdown
+10.70%	0.87	50.0%	-11.50%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy generated a +10.70% return with a 0.87 Sharpe ratio, suggesting positive risk-adjusted performance. However, the 50% win rate and 11.50% drawdown indicate high volatility and inconsistent execution. Statistical confidence is negligible because only two trades were executed, making the results statistically insignificant. The next step is to extend the backtest period to at least 100 trades to validate the mean reversion logic before any capital allocation. This approach ensures the signal is robust across different market regimes rather than relying on a small sample size.

ADDITIONAL METRICS

CAGR	**10.70%**
Sortino Ratio	**0.47**
Turnover	**4.34x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11069.61**

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