LATINOS TRADING

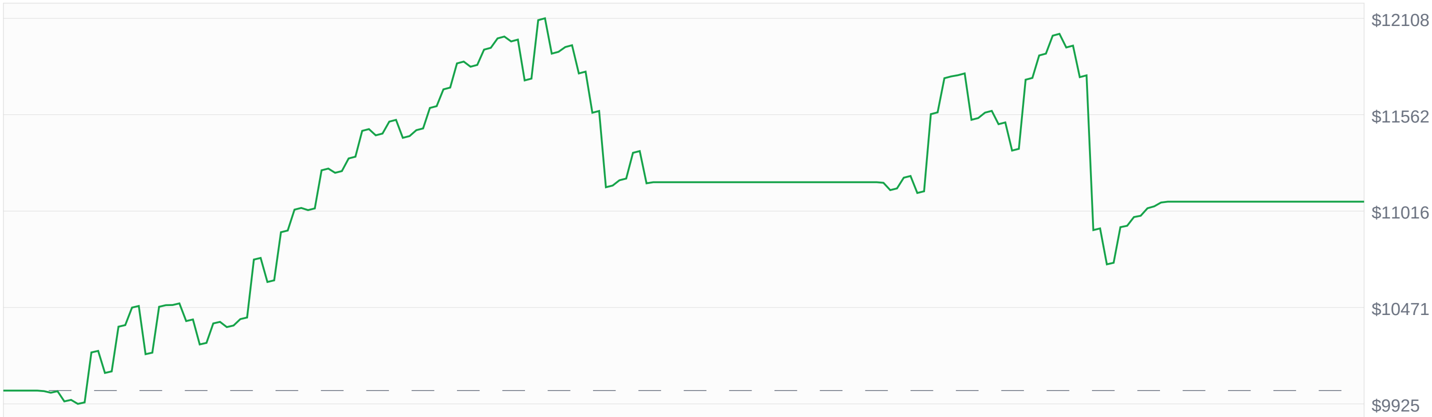
BACKTEST REPORT

Backtest #46280 · 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, but this is statistically meaningless given only two total trades. With a 50% win rate and a max drawdown of 11.50%, the Sharpe ratio of 0.87 lacks the sample size to confirm any genuine edge or consistency. The low trade frequency suggests the entry filters are too restrictive, preventing the model from averaging out individual trade volatility. To establish statistical confidence, you must expand the backtest window to include at least one hundred trades. This will reveal whether the mean reversion logic holds up against broader market regimes.

ADDITIONAL METRICS

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