LATINOS TRADING

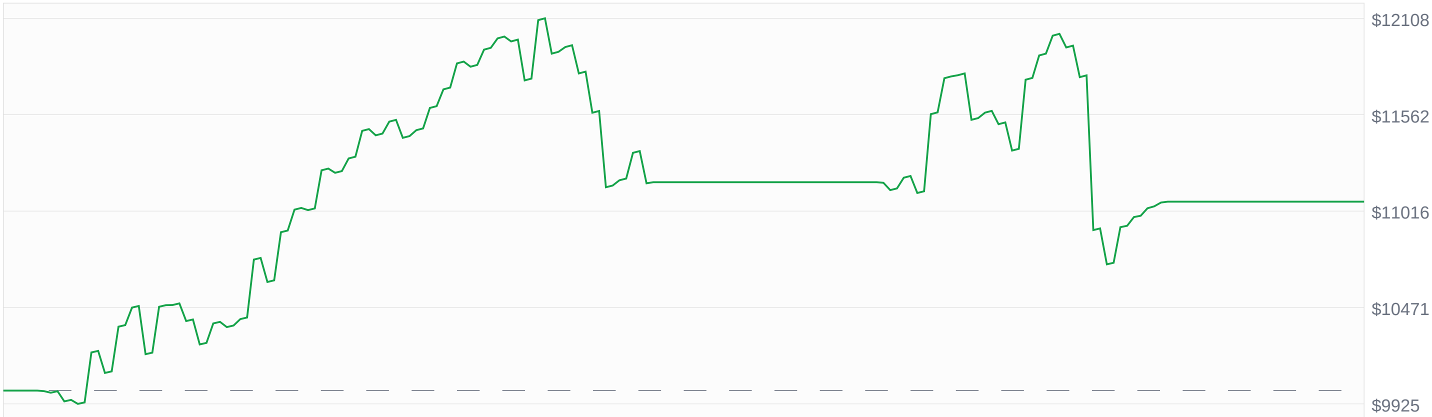
BACKTEST REPORT

Backtest #45241 · AAPL · Swing Pullback AAPL

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 +10.70% ROI and 0.87 Sharpe ratio suggest a viable pullback mechanism, but the 50% win rate over only two trades lacks statistical significance. With such a small sample, the 11.50% max drawdown could easily double in a live environment, rendering the current risk-adjusted metrics unreliable. The strategy’s edge remains unproven because two data points cannot distinguish genuine alpha from random variance. You must expand the backtest window to at least fifty trades to establish a credible confidence interval before considering deployment.

ADDITIONAL METRICS

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