LATINOS TRADING

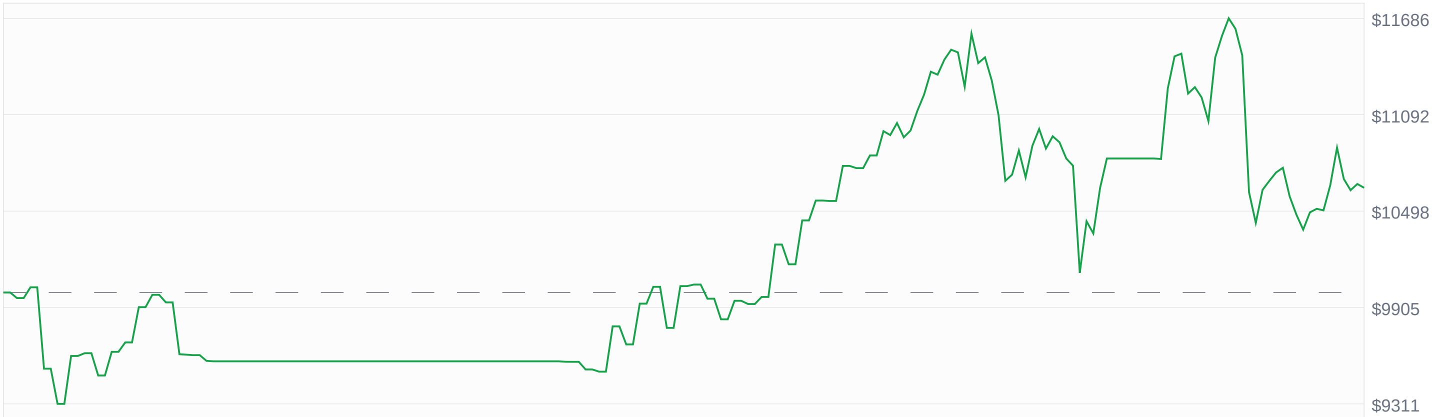
BACKTEST REPORT

Backtest #36679 · AAPL · AAPL · GG-Bollinger-RSI-Options (test)

ROI	Sharpe	Win Rate	Max Drawdown
+6.39%	0.48	25.0%	-12.60%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The AAPL GG-Bollinger-RSI-Options strategy generated a 6.39% return but suffered from a severe 25% win rate and a 12.60% drawdown, indicating a high-risk, low-probability approach. With only four trades, the sample size is statistically insufficient to validate the 0.48 Sharpe ratio or claim any level of confidence in the results. The strategy appears to rely on catching rare, high-impact moves rather than consistent alpha, exposing capital to disproportionate volatility. We must increase the trade count through a longer historical backtest or adjust entry filters to improve frequency before deploying live capital.

ADDITIONAL METRICS

CAGR	6.39%
Sortino Ratio	0.38
Turnover	8.07x
Total Trades	4
Initial Capital	$9997.00
Final Capital	$10641.91

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