LATINOS TRADING

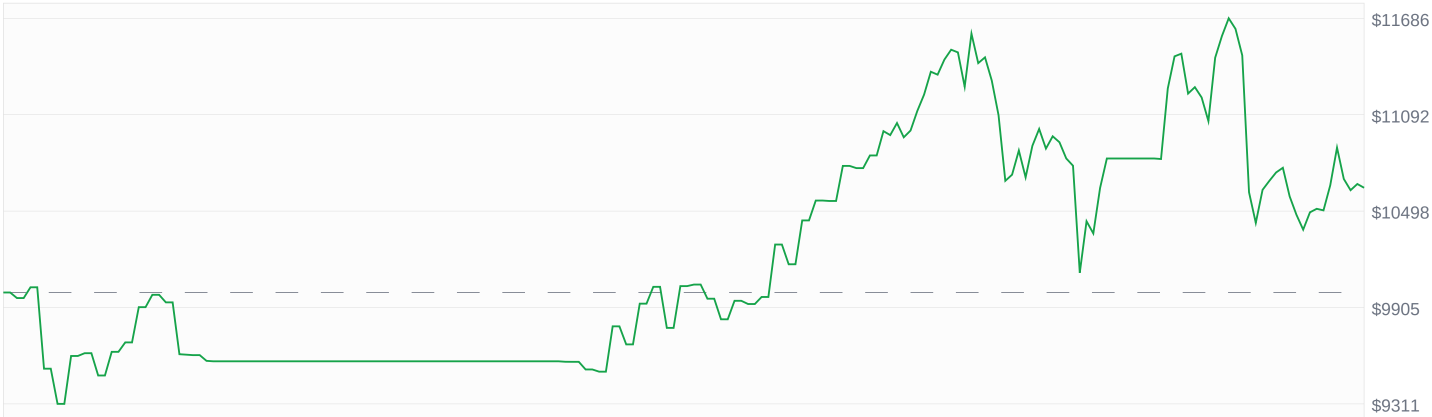
BACKTEST REPORT

Backtest #36680 · 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 Bollinger RSI options strategy on AAPL generated a positive 6.39% return, yet the 25% win rate and 12.60% drawdown indicate severe instability rather than consistent alpha. A Sharpe ratio of 0.48 confirms that returns were driven by a single outlier rather than statistical edge given only four total trades. This small sample size creates high variance, making the profitability statistically insignificant and the risk profile unquantifiable for institutional deployment. We must expand the backtest window or adjust volatility filters to validate whether the strategy can survive normal market noise before live execution.

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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