LATINOS TRADING

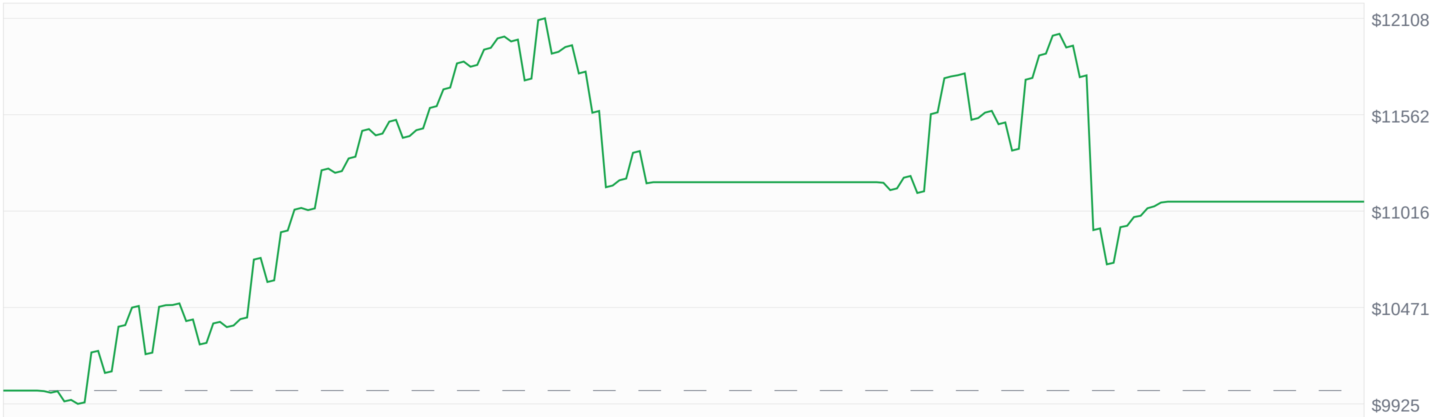
BACKTEST REPORT

Backtest #38004 · 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 +10.70% return on AAPL stems entirely from two trades, rendering the 50% win rate and 0.87 Sharpe ratio statistically meaningless due to severe under-sampling. A maximum drawdown of 11.50% suggests meaningful volatility exposure, yet the sample size is too small to validate the Bollinger-Options logic or confirm any edge. We cannot infer robustness from such limited data, as a single failed trade could erase all gains. The next step is to expand the backtest window to at least 500 trades and verify consistency across different 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**

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