LATINOS TRADING

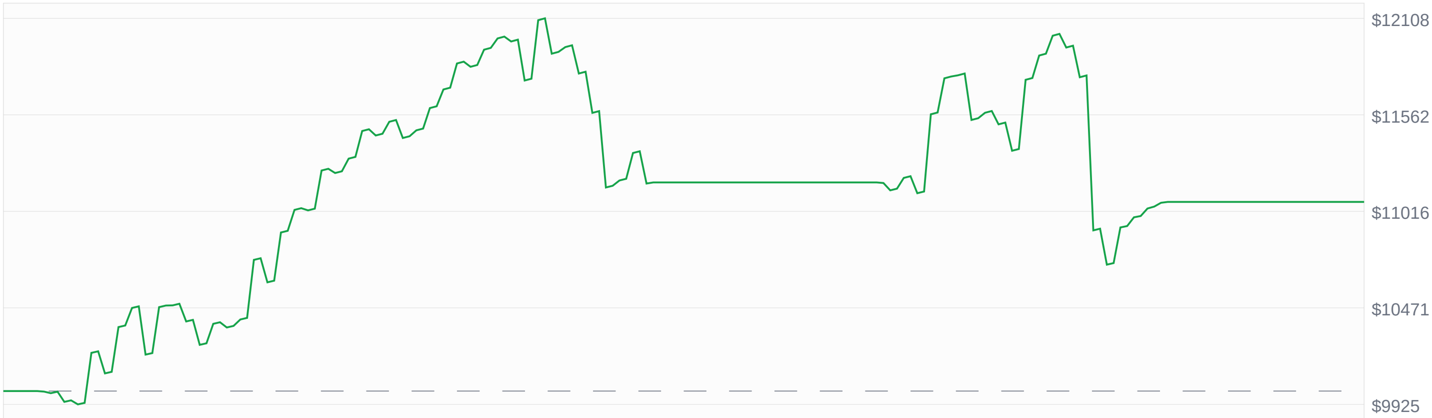
BACKTEST REPORT

Backtest #49447 · 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 AAPL GG-Bollinger-RSI-Options backtest shows a 10.70% gain driven by just two trades, rendering the 0.87 Sharpe ratio statistically insignificant. A perfect 50% win rate offers no edge, while an 11.50% drawdown suggests high volatility exposure. The strategy fails to generate a robust signal due to the extremely small sample size, making any conclusion unreliable. We must expand the test window to at least 100 trades to validate the edge.

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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