



Backtest #57454 · AAPL · AAPL · GG-Bollinger-RSI-Options (test)

ROI

+8.90%

Sharpe

0.73

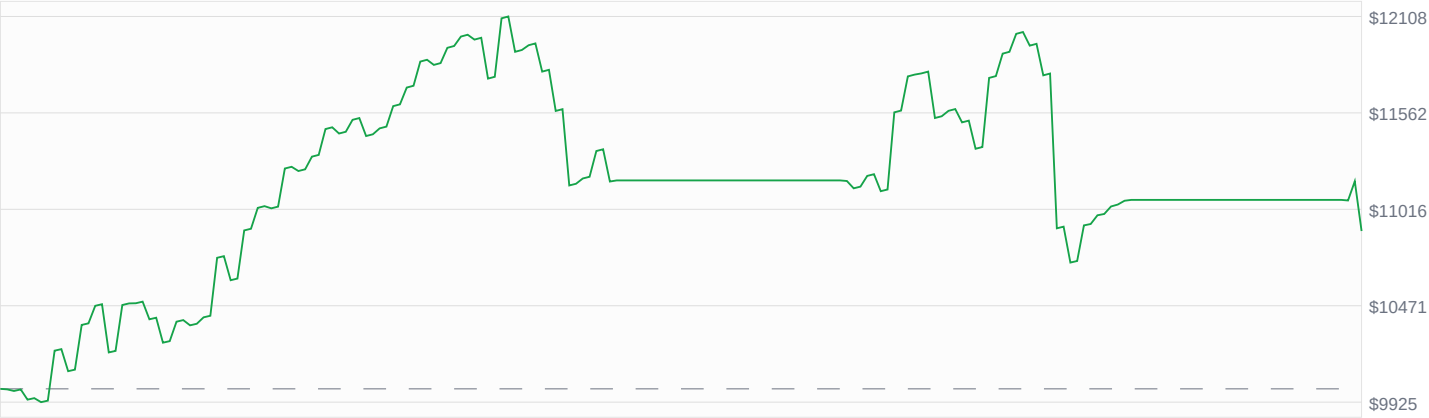
Win Rate

33.3%

Max Drawdown

-11.50%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The AAPL GG-Bollinger-RSI-Options backtest shows an 8.9% gain but reveals a fragile 33.3% win rate with only three trades executed. A Sharpe ratio of 0.73 and 11.5% drawdown indicate high volatility relative to returns, suggesting the current parameters lack robustness for live deployment. With such a small sample size, these results have low statistical confidence and could easily shift with minor market changes. The next step is expanding the test window to gather more data points before optimizing entry thresholds.

ADDITIONAL METRICS

CAGR	8.90%
Sortino Ratio	0.41
Turnover	6.54x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$10893.33