LATINOS TRADING

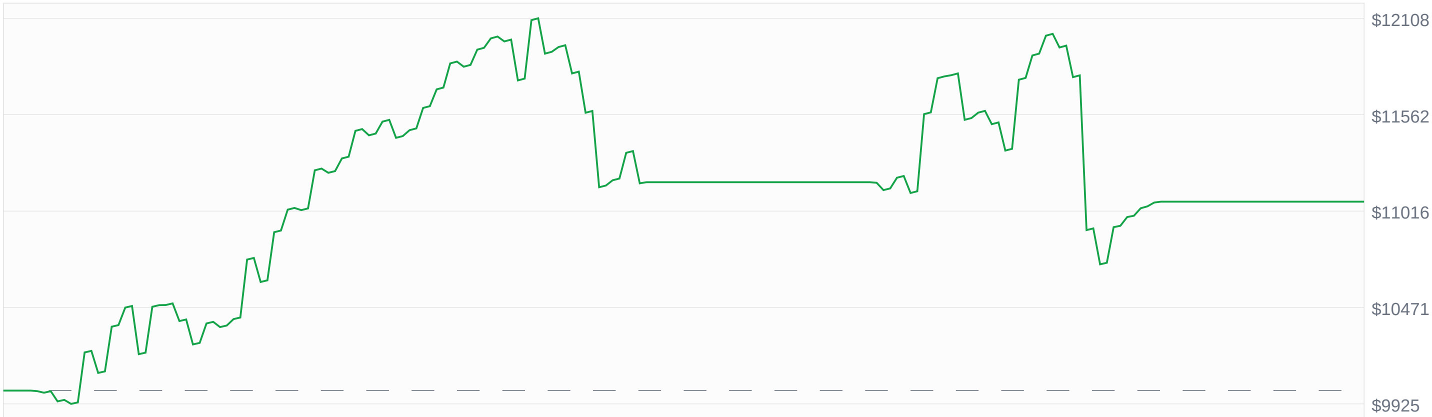
BACKTEST REPORT

Backtest #51613 · 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 strategy delivered a nominal +10.70% return with a 50% win rate, yet the statistical significance is negligible given only two executed trades. A Sharpe ratio of 0.87 suggests mediocre risk-adjusted performance, while the 11.50% drawdown highlights vulnerability to short-term volatility without adequate position sizing. The sample size is too small to confirm alpha generation, making the results a statistical anomaly rather than a robust edge. The next step is to expand the backtest horizon to 2026 and increase trade frequency to validate strategy consistency.

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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