LATINOS TRADING

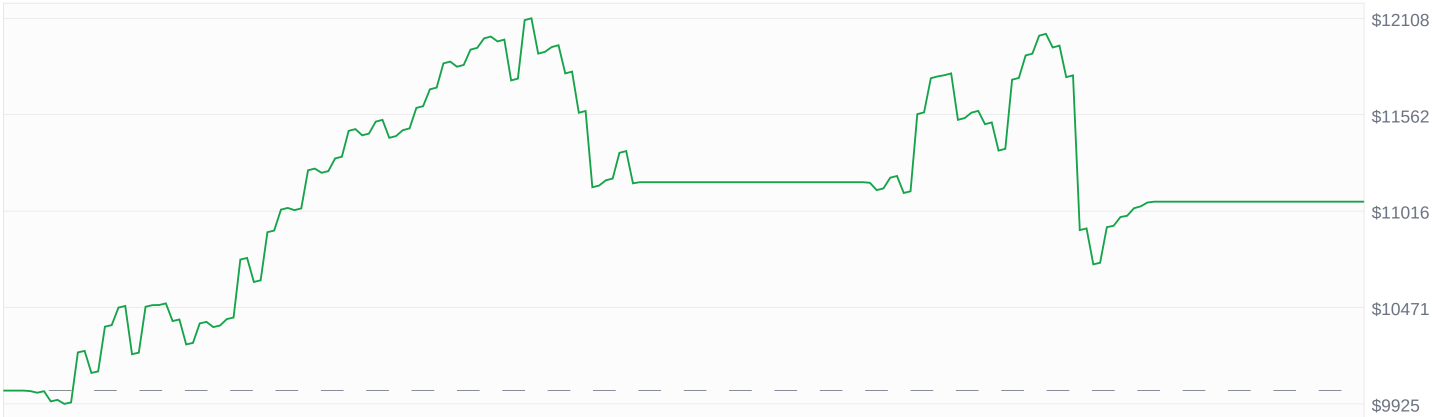
BACKTEST REPORT

Backtest #56568 · 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 modest 10.70% gains driven by only two trades, which severely limits statistical confidence and suggests the strategy lacks robustness. A 50% win rate paired with an 11.50% maximum drawdown and a Sharpe ratio of 0.87 indicates mediocre risk-adjusted returns unsuitable for institutional deployment. The minimal trade count prevents meaningful assessment of drawdown resilience or peak efficiency during volatile market conditions. We must expand the sample size by running a longer simulation across multiple market cycles to validate performance consistency. Next, adjust entry filters to reduce noise and increase trade frequency for a more reliable equity curve.

ADDITIONAL METRICS

CAGR	**10.70%**
Sortino Ratio	**0.47**
Turnover	**4.34x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11069.61**