LATINOS TRADING

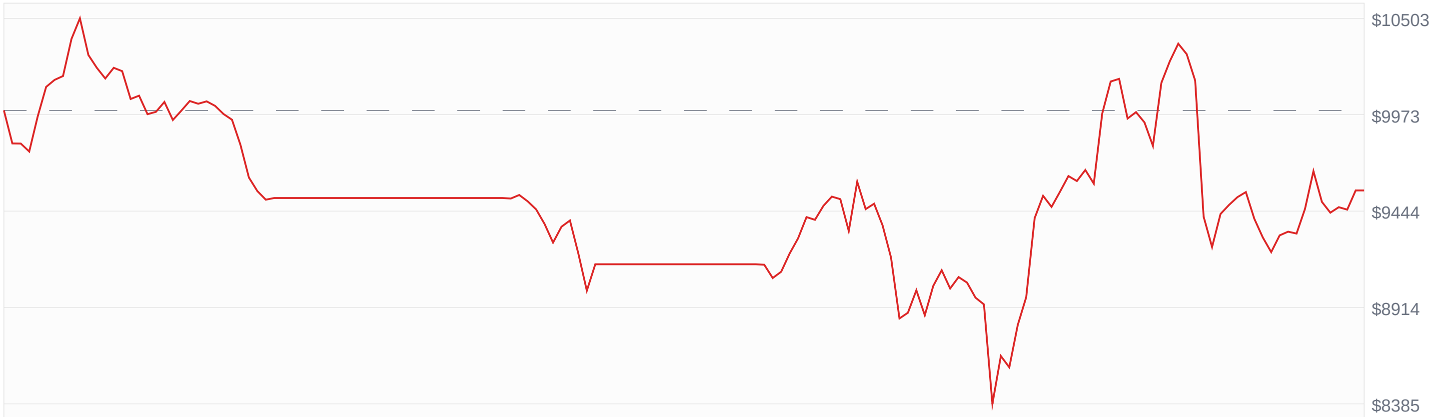
BACKTEST REPORT

Backtest #37213 · AAPL · AAPL · GG-Bollinger-RSI-Options (test)

ROI	Sharpe	Win Rate	Max Drawdown
-4.43%	-0.21	33.3%	-20.17%

EQUITY CURVE

162 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The AAPL GG-Bollinger-RSI-Options test yielded a negative ROI of -4.43% with a sharp decline in capital, driven by a severe 20.17% drawdown. Such a small sample size of three trades provides statistically insignificant results, rendering the -0.21 Sharpe ratio unreliable for live deployment. The strategy failed to generate consistent winners, indicating that the current Bollinger and RSI thresholds are too aggressive for AAPL's volatility. Future iterations must incorporate wider stop-loss buffers and minimum trade volume filters to prevent premature exits. This data suggests immediate parameter optimization is required before any capital allocation.

ADDITIONAL METRICS

CAGR	**-5.24%**
Sortino Ratio	**-0.17**
Turnover	**6.76x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$9557.19**

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