LATINOS TRADING

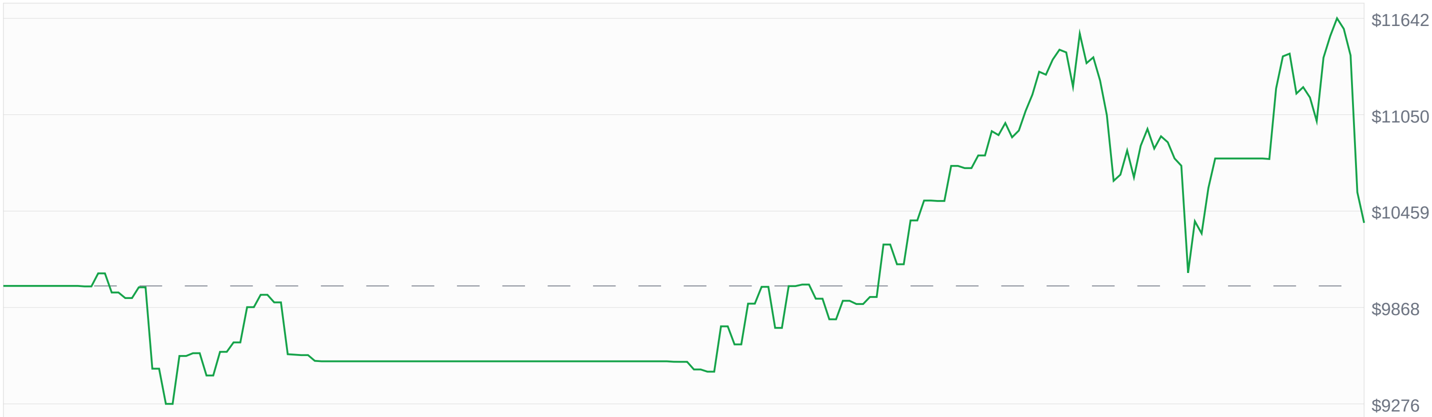
BACKTEST REPORT

Backtest #27139 · AAPL · GG4_Bollinger_Squeeze

ROI	Sharpe	Win Rate	Max Drawdown
+3.84%	0.34	25.0%	-12.60%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

This backtest on AAPL using the GG4 Bollinger Squeeze strategy shows limited value. The ROI of +3.84% barely offsets costs, while the Sharpe ratio of 0.34 signals poor risk-adjusted returns. A 25% win rate with only four total trades offers negligible statistical confidence; such a small sample size cannot validate the strategy. The 12.60% max drawdown further erodes the modest gains. Next, optimize parameters and validate across additional assets or longer timeframes to assess robustness.

ADDITIONAL METRICS

CAGR	**3.84%**
Sortino Ratio	**0.25**
Turnover	**8.02x**
Total Trades	**4**
Initial Capital	**$10000.00**
Final Capital	**$10386.91**

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