LATINOS TRADING

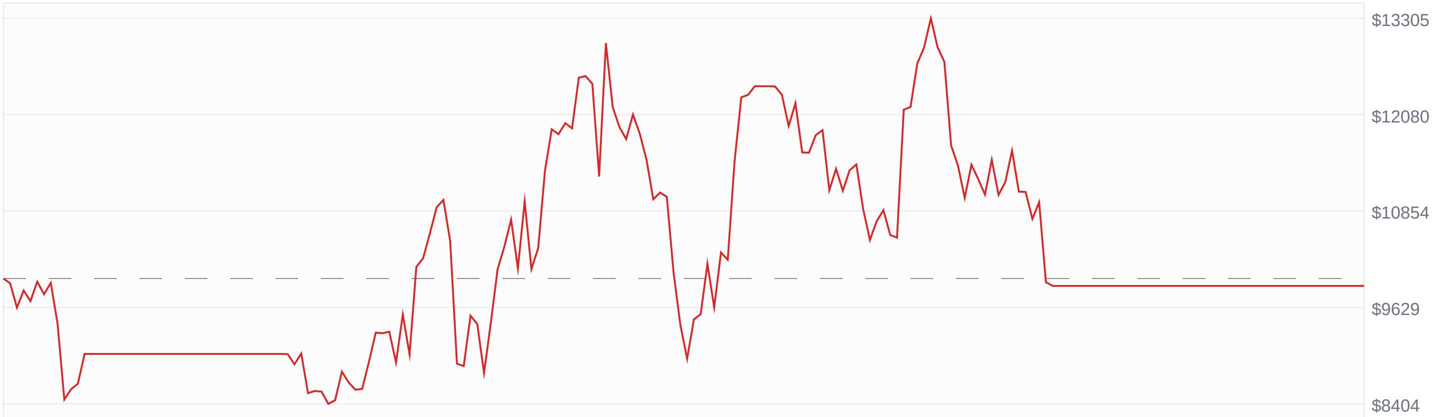
BACKTEST REPORT

Backtest #28003 · SSRM · SSRM · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-0.97%	0.28	33.3%	-30.14%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The strategy underperformed significantly with a negative ROI and a low Sharpe ratio indicating poor risk-adjusted returns. A win rate of 33.3% suggests the signal logic is flawed, exacerbated by a sample size of only three trades which renders statistical confidence negligible. The 30.14% maximum drawdown is excessive for such a small number of executions, highlighting severe tail risk. Future iterations must focus on increasing trade frequency to validate signal robustness before scaling capital.

ADDITIONAL METRICS

CAGR	**-0.97%**
Sortino Ratio	**0.24**
Turnover	**6.29x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$9903.32**

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