LATINOS TRADING

BACKTEST REPORT

Backtest #28010 · DEC · DEC · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-3.85%	-0.06	50.0%	-16.99%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

This backtest reveals a severely underpowered sample with only two trades, rendering the 50% win rate and -0.06 Sharpe ratio statistically insignificant for any robust conclusion. The strategy failed to generate alpha, resulting in a 3.85% loss despite a neutral win rate, while the 16.99% max drawdown indicates excessive risk per trade relative to capital. Given the tiny sample, we cannot distinguish signal from noise, making any performance attribution speculative at best. We must aggressively expand the backtest window to increase the trade count before considering further optimization or deployment.

ADDITIONAL METRICS

CAGR	**-3.85%**
Sortino Ratio	**-0.03**
Turnover	**3.74x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$9614.83**

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