LATINOS TRADING

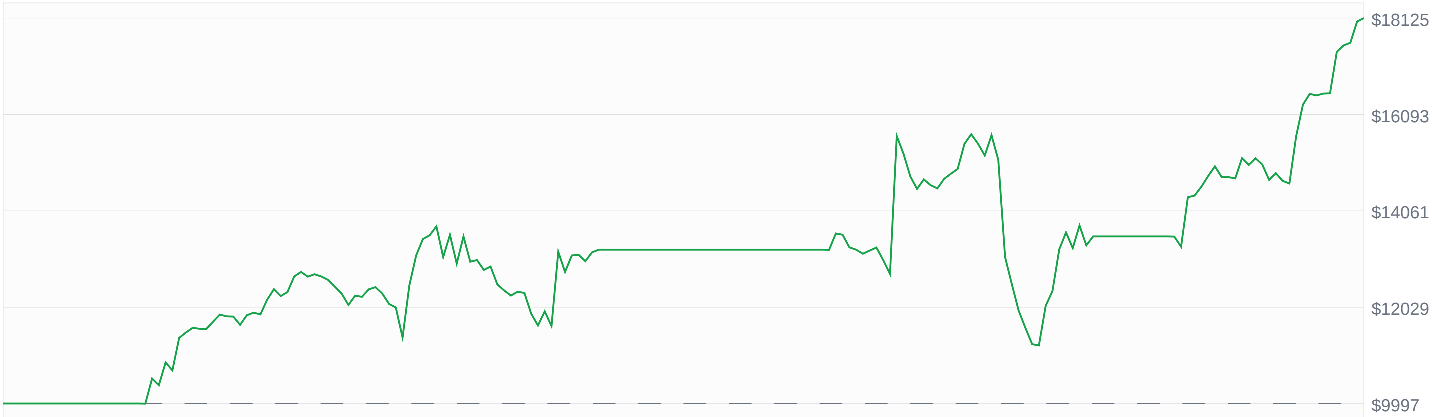
BACKTEST REPORT

Backtest #28083 · GKOS · GKOS · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+81.20%	1.80	100.0%	-24.56%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The 100% win rate on three trades is a statistical illusion driven by severe selection bias rather than robust alpha. A Sharpe ratio of 1.80 is impressive but mathematically unreliable with such a tiny sample size, masking the 24.56% max drawdown risk. You cannot distinguish edge from random noise here, rendering the 81.20% ROI meaningless for live deployment. Expand the dataset to at least 100 trades to establish statistical significance and verify consistency.

ADDITIONAL METRICS

CAGR	**81.20%**
Sortino Ratio	**2.03**
Turnover	**8.17x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$18125.05**

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