LATINOS TRADING

BACKTEST REPORT

Backtest #28084 · HG · HG · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+8.02%	0.53	75.0%	-12.15%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The strategy generated an ROI of 8.02% with a high 75% win rate, though the Sharpe ratio of 0.53 suggests subpar risk-adjusted returns relative to the 12.15% max drawdown. Statistical confidence is critically low given only four total trades, making the results highly susceptible to outlier variance rather than robust edge. The model needs a significantly larger sample size to distinguish signal from noise and validate the squeeze logic's efficacy. Next, expand the backtest period to include more market cycles to verify if the edge persists under varying volatility regimes.

ADDITIONAL METRICS

CAGR	**8.02%**
Sortino Ratio	**0.48**
Turnover	**8.04x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$10804.99**

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