LATINOS TRADING

BACKTEST REPORT

Backtest #28095 · REPX · REPX · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+13.41%	0.59	50.0%	-23.42%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The strategy captured a +13.41% return with a Sharpe of 0.59, but the 23.42% max drawdown is excessive for such modest gains. A sample size of only four trades renders the 50% win rate statistically meaningless and prone to high variance. The low Sharpe ratio suggests the risk taken was not adequately compensated by the returns achieved. Relying on this signal set invites significant overfitting and false confidence in the underlying alpha. A concrete next step is to run a walk-forward optimization with a minimum trade threshold to validate robustness before any live deployment.

ADDITIONAL METRICS

CAGR	**13.41%**
Sortino Ratio	**0.43**
Turnover	**8.52x**
Total Trades	**4**
Initial Capital	**$10000.00**
Final Capital	**$11344.17**

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