

LATINOS TRADING

BACKTEST REPORT

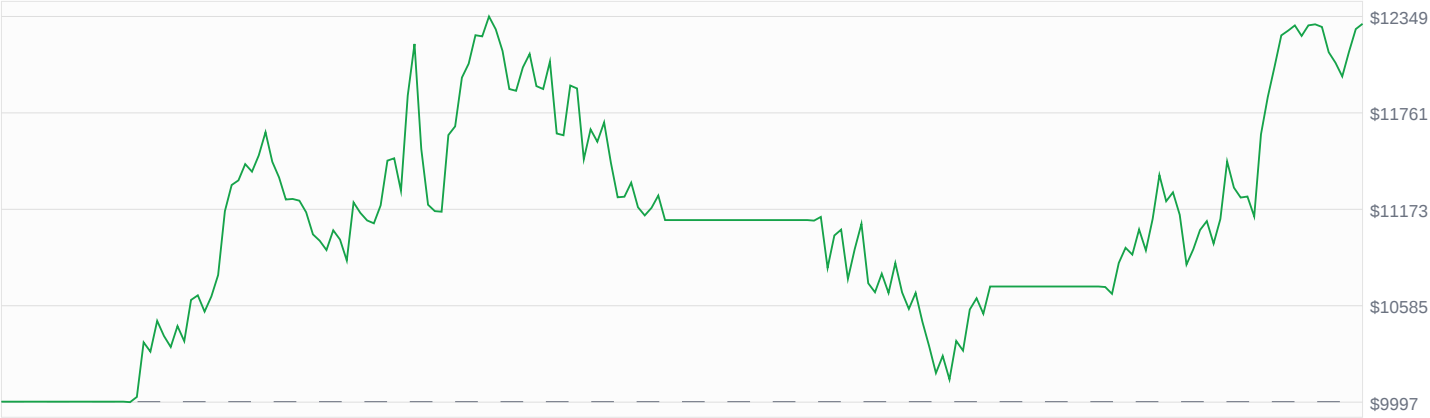


Backtest #28170 · MPB · MPB · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+23.00%	1.29	66.7%	-17.92%

EQUITY CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy generated a 23% ROI with a strong 1.29 Sharpe ratio, yet the 17.92% max drawdown is excessive for the sample. With only three trades, the 66.7% win rate lacks statistical significance and may be driven by outlier performance rather than edge. This tiny sample size prevents reliable inference about the strategy's true predictive power or risk profile. Immediate next step is to expand the backtest window to increase trade count for robust validation. Do not deploy based on this limited data set.

ADDITIONAL METRICS

CAGR	23.00%
Sortino Ratio	1.20
Turnover	6.59x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12303.89