LATINOS TRADING

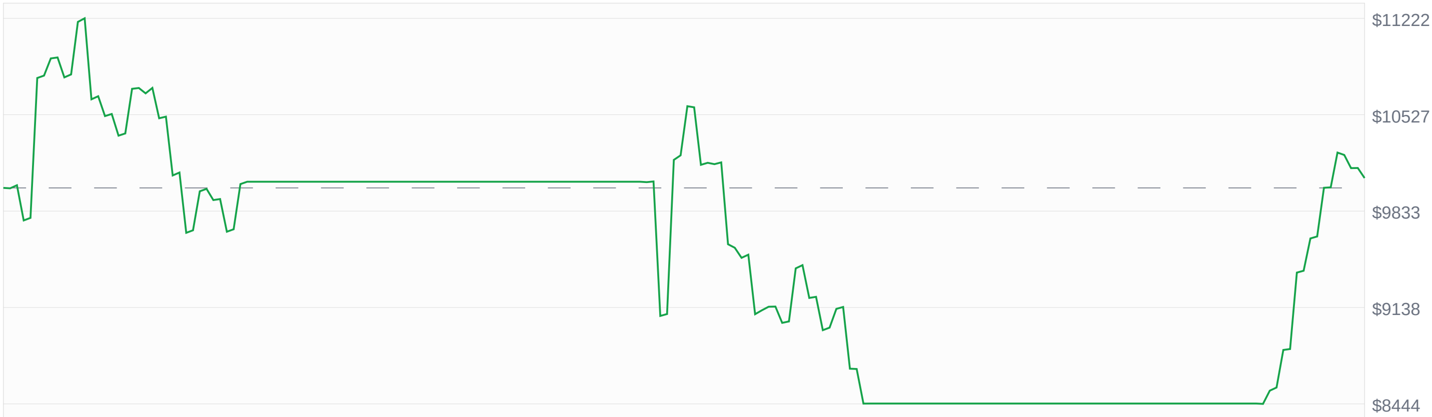
BACKTEST REPORT

Backtest #28719 · HCC · HCC · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+0.68%	0.18	66.7%	-24.76%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy captures a 66.7% win rate but suffers from a negligible Sharpe ratio of 0.18 and a severe 24.76% drawdown on only three trades. This small sample size offers zero statistical confidence, rendering the modest 0.68% ROI unreliable for institutional deployment. The high volatility relative to returns suggests the signal logic is noise rather than alpha. Expand the backtest to 100+ trades to validate the edge before considering any live allocation.

ADDITIONAL METRICS

CAGR	**0.68%**
Sortino Ratio	**0.11**
Turnover	**5.71x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$10071.04**

Generated 2026-08-15T04:46:48Z · latinostrading.com