LATINOS TRADING

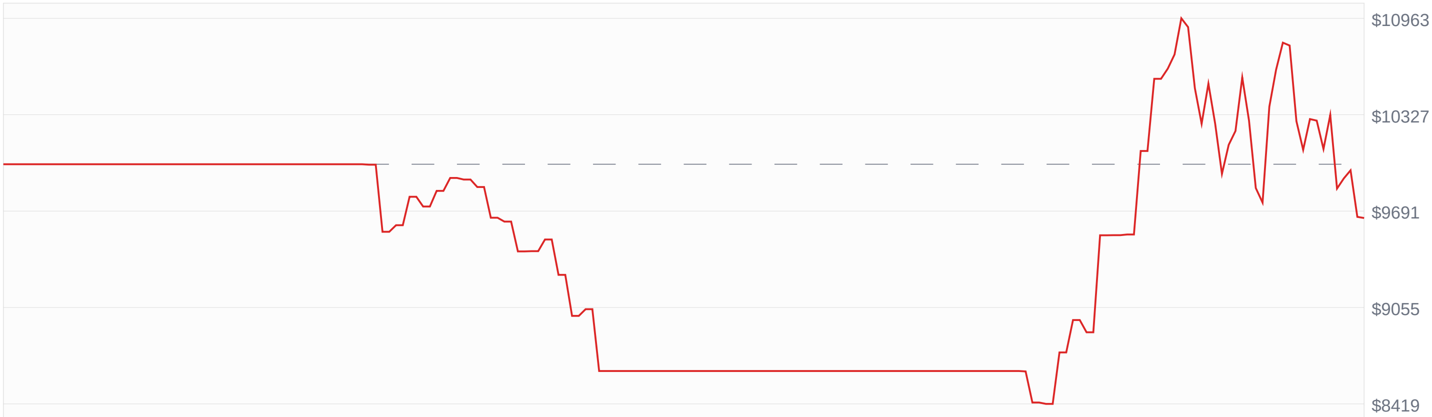
BACKTEST REPORT

Backtest #28755 · PLMR · PLMR · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-3.58%	-0.08	50.0%	-14.42%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy lost 3.58% capital with a negative Sharpe ratio, indicating no risk-adjusted edge despite a neutral win rate. The sample size of two trades is statistically meaningless, rendering the 14.42% max drawdown an outlier rather than a reliable risk metric. Performance data lacks the volume needed to distinguish signal from random noise. Extensive re-backtesting with optimized parameters is essential to validate the logic before any live deployment.

ADDITIONAL METRICS

CAGR	-3.58%
Sortino Ratio	-0.06
Turnover	3.69x
Total Trades	2
Initial Capital	$10000.00
Final Capital	$9645.25