LATINOS TRADING

BACKTEST REPORT

Backtest #28804 · INDB · INDB · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+3.46%	0.38	50.0%	-8.51%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The strategy generated a modest gain of +3.46% with a Sharpe ratio of 0.38, indicating poor risk-adjusted returns relative to capital preservation. An 8.51% maximum drawdown significantly outweighs the profit, revealing high volatility for the return achieved. Crucially, the decision is statistically invalid due to a sample size of only two trades, rendering the 50% win rate meaningless. The narrow sample prevents any reliable assessment of edge or robustness. Future iterations require hundreds of trades to establish statistical significance before deployment.

ADDITIONAL METRICS

CAGR	**3.46%**
Sortino Ratio	**0.26**
Turnover	**3.96x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$10346.37**

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