LATINOS TRADING

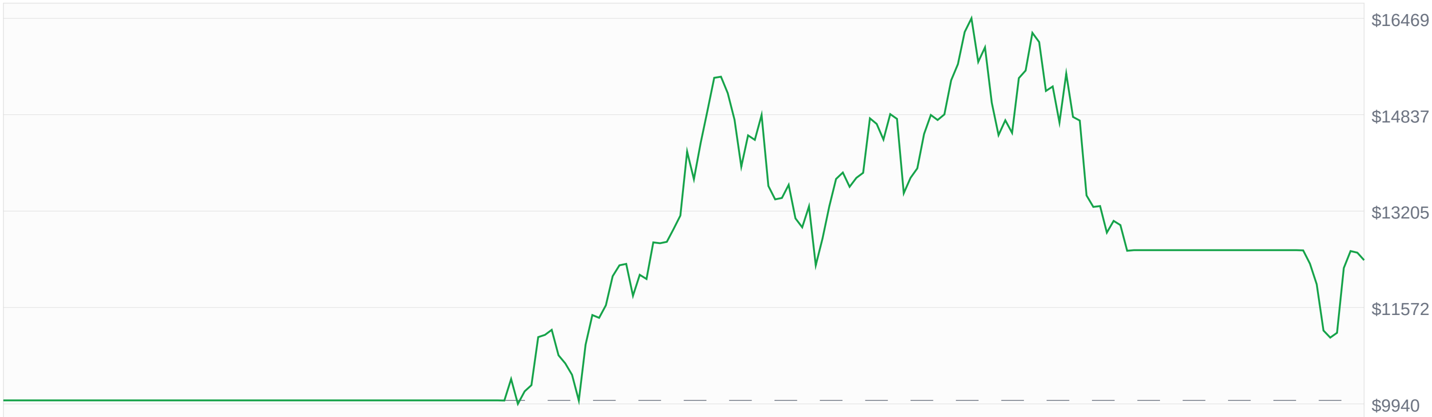
BACKTEST REPORT

Backtest #28877 · SM · SM · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+23.70%	0.84	50.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy generated a 23.70% return but suffered a severe 32.83% drawdown, indicating significant capital preservation failure. A 50% win rate across only two trades offers zero statistical confidence, rendering the Sharpe ratio of 0.84 meaningless. This sample size is too small to validate any edge or assess tail risk. You must expand the dataset to hundreds of trades to determine if the alpha is real or noise.

ADDITIONAL METRICS

CAGR	**23.70%**
Sortino Ratio	**0.61**
Turnover	**4.75x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12373.78**