LATINOS TRADING

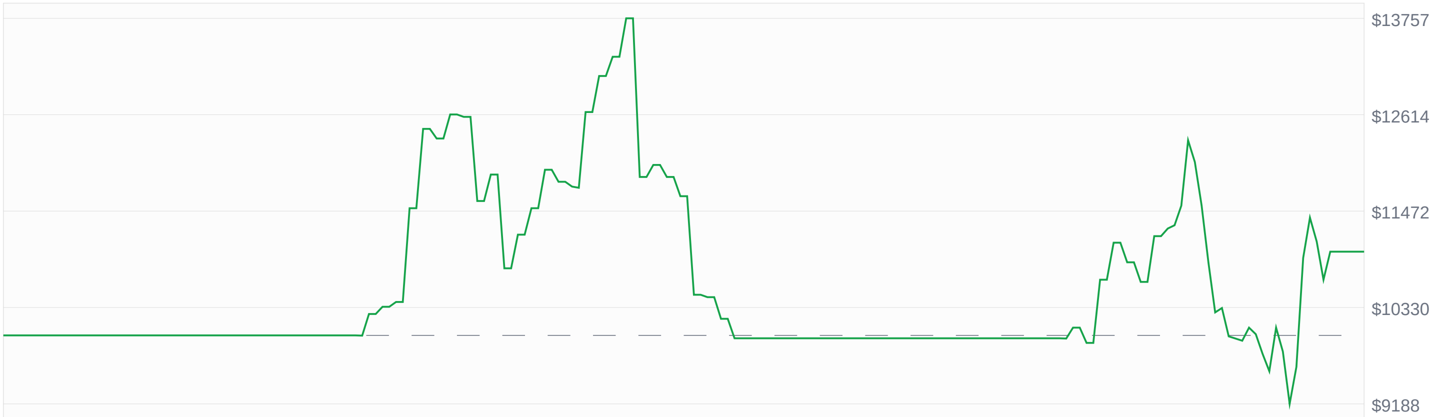
BACKTEST REPORT

Backtest #28888 · IRWD · IRWD · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+9.92%	0.49	50.0%	-33.21%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy yielded a modest 9.92% ROI with a poor 0.49 Sharpe ratio, indicating inefficient risk-adjusted returns. A 33.21% max drawdown severely erodes capital, while the 50% win rate on only two total trades provides negligible statistical confidence. This sample size is insufficient to distinguish skill from random variance, rendering the results unreliable for live deployment. Immediate next steps require expanding the backtest window to increase trade count and validating the Bollinger squeeze parameters.

ADDITIONAL METRICS

CAGR	**9.92%**
Sortino Ratio	**0.36**
Turnover	**4.09x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$10991.63**

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