LATINOS TRADING

BACKTEST REPORT

Backtest #28892 · MAX · MAX · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+15.92%	0.78	33.3%	-16.04%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The 15.92% ROI masks a critical 33.3% win rate and 16.04% max drawdown, amplified by a statistically insignificant sample of only three trades. While the Sharpe ratio of 0.78 suggests moderate risk-adjusted performance, the tiny N-value renders these metrics unreliable for live deployment. The strategy’s reliance on low-probability, high-reward setups creates uneven equity curves that are prone to rapid deterioration. Immediate next steps require expanding the backtest window to capture more market regimes and validate the signal robustness. Until the trade count increases substantially, this model remains speculative rather than actionable.

ADDITIONAL METRICS

CAGR	**15.92%**
Sortino Ratio	**0.54**
Turnover	**5.68x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$11592.10**

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