LATINOS TRADING

BACKTEST REPORT

Backtest #29811 · EOG · EOG · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+4.04%	0.33	20.0%	-22.23%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The strategy yielded a modest 4.04% ROI with a weak Sharpe ratio of 0.33, indicating poor risk-adjusted performance. A disastrous 20% win rate and 22.23% max drawdown reveal severe downside vulnerability. With only five total trades, the results lack statistical significance and are prone to variance. Relying on this sample size is dangerous for any institutional allocation. The immediate next step is to expand the backtest window to increase trade volume and validate the signal logic.

ADDITIONAL METRICS

CAGR	**4.04%**
Sortino Ratio	**0.24**
Turnover	**10.59x**
Total Trades	**5**
Initial Capital	**$10000.00**
Final Capital	**$10407.01**

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