LATINOS TRADING

BACKTEST REPORT

Backtest #35928 · HG · HG · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+8.60%	0.73	66.7%	-9.95%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The HG GG4_Bollinger_Squeeze backtest shows a positive 8.60% return with a 66.7% win rate, yet the sample size of only three trades renders the Sharpe ratio of 0.73 statistically insignificant and prone to overfitting. The 9.95% maximum drawdown indicates substantial volatility risk that the short series fails to smooth out, suggesting the strategy lacks robustness against extended adverse moves. Without enough data points to confirm edge reliability, the observed performance cannot be trusted as a predictive signal for live deployment. The concrete next step is to expand the evaluation window to at least one hundred trades to verify whether the win rate and risk metrics hold under broader market conditions.

ADDITIONAL METRICS

CAGR	**8.60%**
Sortino Ratio	**0.60**
Turnover	**6.09x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$10860.15**

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