LATINOS TRADING

BACKTEST REPORT

Backtest #39287 · 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 backtest shows a 66.7% win rate and +8.60% ROI, yet the sample size of three trades renders these metrics statistically insignificant. The 0.73 Sharpe ratio suggests mediocre risk-adjusted returns, while a 9.95% max drawdown indicates substantial volatility exposure per trade. Without more data points, the observed performance could easily be noise rather than a genuine edge. The strategy likely captures short-term squeezes effectively but lacks robustness against regime changes. We must execute live simulations or expand the historical lookback period to validate whether this edge holds under diverse 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**