LATINOS TRADING

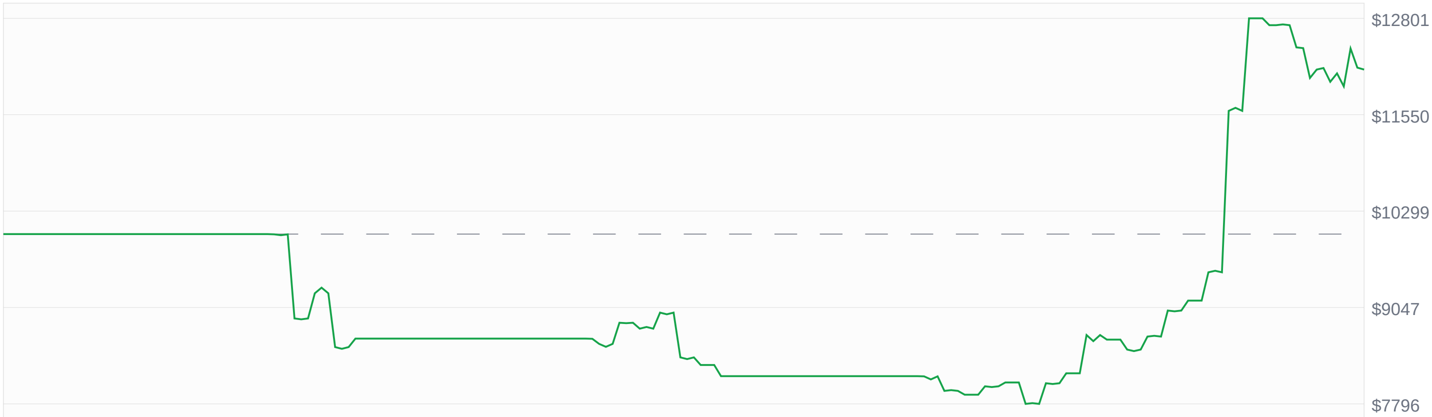
BACKTEST REPORT

Backtest #40572 · MATV · MATV · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+21.32%	0.85	33.3%	-17.22%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The +21.32% return masks a fragile edge, as a 33.3% win rate over only three trades offers virtually no statistical confidence. The 0.85 Sharpe ratio appears inflated by small-sample volatility rather than consistent risk-adjusted alpha. A 17.22% drawdown relative to the total trades indicates poor loss management or excessive position sizing during losing streaks. The strategy relies on outlier gains rather than sustainable probability. Run a minimum of 100 simulated trades across varied market regimes to validate true expectancy before capital allocation.

ADDITIONAL METRICS

CAGR	**21.32%**
Sortino Ratio	**0.82**
Turnover	**5.57x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$12135.89**

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