LATINOS TRADING

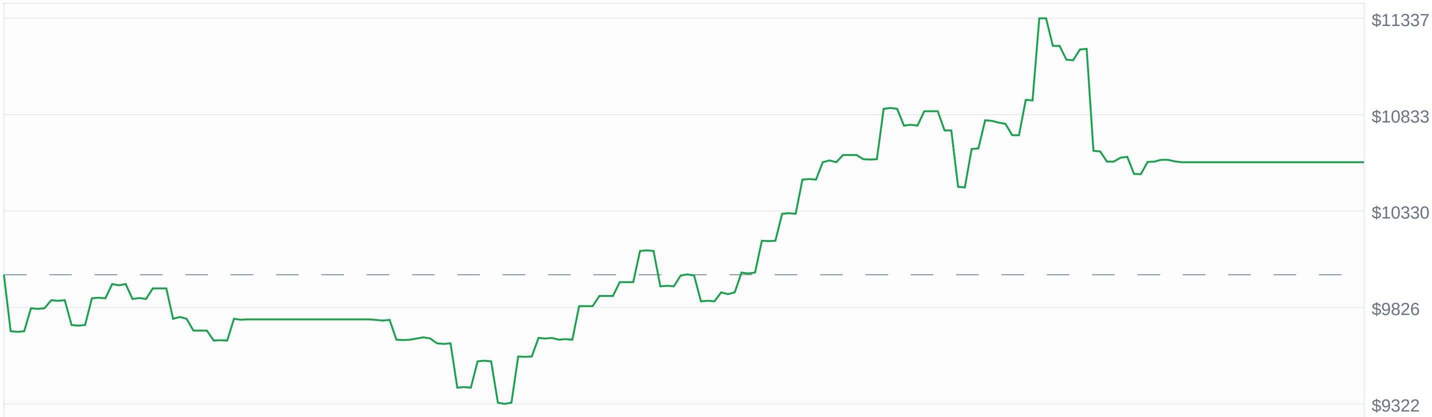
BACKTEST REPORT

Backtest #41433 · FFBC · FFBC · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+5.85%	0.62	50.0%	-7.19%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The strategy generated a +5.85% ROI with a 0.62 Sharpe ratio, indicating moderate risk-adjusted returns. However, the 50.0% win rate and 7.19% max drawdown reveal inconsistent execution and significant volatility exposure. With only two total trades, the sample size is statistically negligible, making these results unreliable for predicting future performance. The primary failure is the lack of statistical confidence due to the tiny sample. The next step is to run an extended backtest over a longer historical period to establish a robust baseline before considering live deployment.

ADDITIONAL METRICS

CAGR	**5.85%**
Sortino Ratio	**0.54**
Turnover	**4.01x**
Total Trades	**2**
Initial Capital	**$9997.00**
Final Capital	**$10584.91**

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