LATINOS TRADING

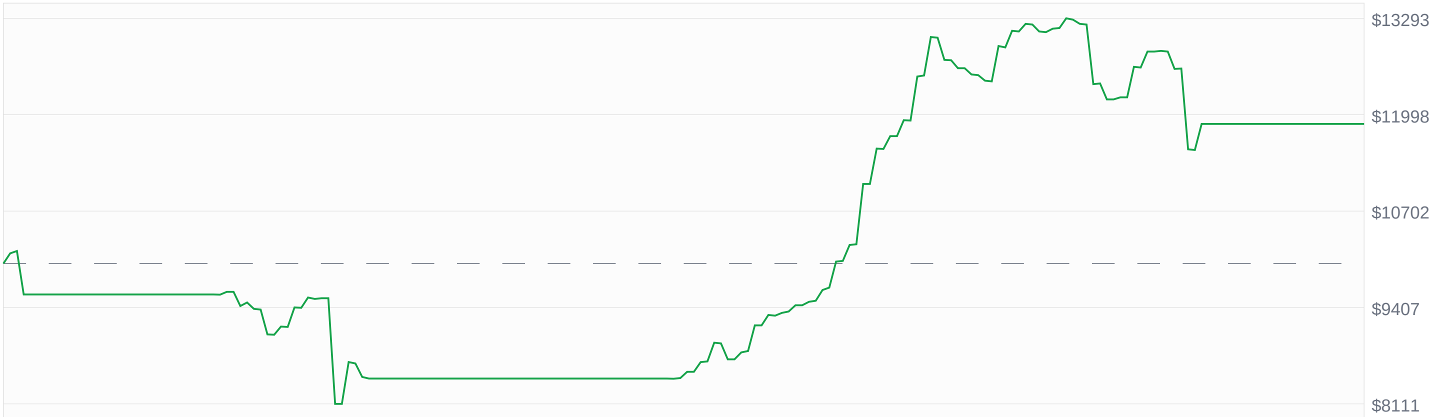
BACKTEST REPORT

Backtest #44747 · MAX · MAX · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+18.74%	0.88	33.3%	-15.46%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The +18.74% ROI appears strong but is statistically meaningless with only three trades, making the 0.88 Sharpe ratio unreliable for assessing true edge. The 33.3% win rate suggests the strategy relies heavily on asymmetric payoff sizes, a fragile mechanic that often fails during high-volatility regimes. The 15.46% drawdown indicates significant risk exposure relative to the modest profit gains, highlighting poor risk-adjusted performance. You must expand the backtest period to at least fifty trades to establish statistical significance before considering any deployment.

ADDITIONAL METRICS

CAGR	**18.74%**
Sortino Ratio	**0.59**
Turnover	**5.79x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$11873.94**