LATINOS TRADING

BACKTEST REPORT

Backtest #44866 · PAYS · PAYS · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+111.17%	2.07	66.7%	-13.24%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The strategy generated a robust 111.17 percent return with a 2.07 Sharpe ratio, indicating strong risk-adjusted performance. However, the 66.7 percent win rate and 13.24 percent drawdown are derived from only three trades, which is statistically insignificant. This tiny sample size prevents any confident generalization of the strategy's true edge or reliability. The apparent success may simply reflect favorable market conditions during the test period rather than consistent alpha. The immediate next step is to extend the backtest over a much larger historical dataset to establish statistical significance.

ADDITIONAL METRICS

CAGR	**111.17%**
Sortino Ratio	**2.37**
Turnover	**7.16x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$21123.77**