

LATINOS TRADING

BACKTEST REPORT



Backtest #44868 · 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 strong 111.17 percent return with a 2.07 Sharpe ratio, indicating efficient profit generation relative to volatility. However, the 66.7 percent win rate is statistically meaningless due to the minuscule sample of only three total trades. This tiny dataset prevents any reliable inference of the strategy's true edge or robustness against market noise. The 13.24 percent maximum drawdown suggests moderate risk, but it lacks context without a longer historical window. The immediate next step is to extend the backtest period to include at least one hundred trades before considering deployment.

ADDITIONAL METRICS

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