LATINOS TRADING

BACKTEST REPORT

Backtest #44981 · GOLD · GOLD · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+35.57%	1.09	75.0%	-41.23%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The strategy captured a +35.57% ROI with a 75% win rate, indicating strong directional accuracy during the test period. However, the 41.23% max drawdown is severe and unacceptable for institutional risk profiles, exposing the portfolio to significant equity erosion. With only four total trades, the sample size is statistically negligible, rendering the 1.09 Sharpe ratio unreliable for predictive confidence. This small sample fails to validate the strategy's robustness across different market regimes or liquidity conditions. The immediate next step is to extend the backtesting horizon to include at least two hundred trades to establish statistical significance before any capital allocation.

ADDITIONAL METRICS

CAGR	**35.57%**
Sortino Ratio	**0.97**
Turnover	**9.91x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$13561.51**

Generated 2026-09-01T04:55:04Z · latinostrading.com