

LATINOS TRADING

BACKTEST REPORT

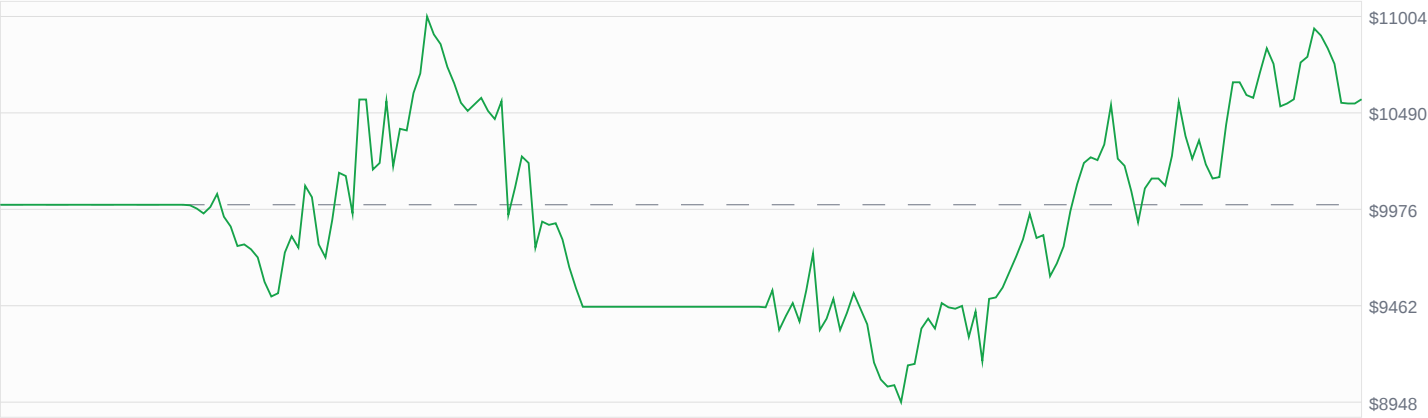


Backtest #45228 · HOPE · HOPE · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+5.59%	0.42	50.0%	-18.68%

EQUITY CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The HOPE Bollinger Squeeze strategy yielded a modest 5.59% ROI, but the 18.68% max drawdown and 0.42 Sharpe ratio indicate poor risk-adjusted performance. With only two total trades, the 50% win rate lacks statistical significance, making the results statistically meaningless. The sample size is far too small to validate the strategy's edge or reliability in live markets. To improve confidence, extend the backtest window to include at least fifty trades across varying market conditions. This larger dataset will provide a more accurate assessment of the strategy's true potential.

ADDITIONAL METRICS

CAGR	5.59%
Sortino Ratio	0.36
Turnover	3.95x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$10562.34