# LATINOS TRADING

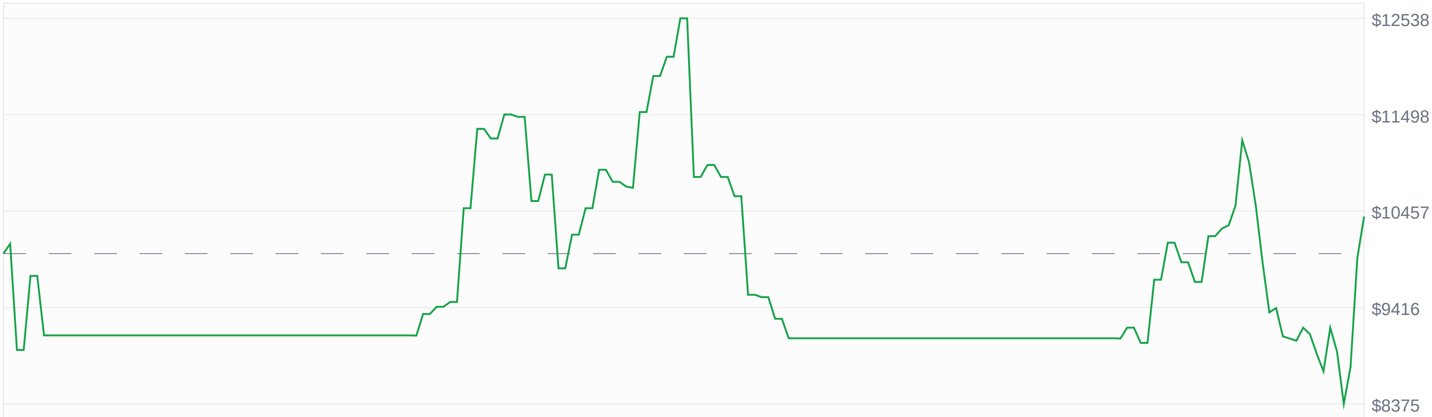
## BACKTEST REPORT

Backtest #4835 · IRWD · IRWD · GG4_Bollinger_Squeeze (auto)

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| +3.95% | 0.33 | 33.3% | -33.21% |

### EQUITY CURVE

202 sessions · starting at $9997.00




### ANALYST NOTE

Hera local LLM

The IRWD backtest shows a modest ROI of +3.95% but is undermined by a high max drawdown of 33.21% and a low win rate of 33.3%. With only 3 total trades, the sample size is too small to establish statistical confidence in the strategy's edge. The Sharpe ratio of 0.33 indicates poor risk-adjusted returns relative to the volatility taken. This result is not statistically significant and likely reflects noise rather than a reliable alpha signal. Next, expand the backtest period to generate at least 30 trades before considering any further optimization.

### ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **3.95%** |
| Sortino Ratio | **0.24** |
| Turnover | **5.68x** |
| Total Trades | **3** |
| Initial Capital | **$9997.00** |
| Final Capital | **$10397.75** |

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.