LATINOS TRADING

BACKTEST REPORT

Backtest #5011 · SFBS · SFBS · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+13.98%	0.75	66.7%	-19.26%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The strategy generated a 13.98% ROI with a 66.7% win rate, yet the 19.26% max drawdown and 0.75 Sharpe ratio signal significant risk-adjusted inefficiency. With only three total trades, the statistical confidence is negligible, rendering the performance potentially driven by luck rather than a robust market edge. The low sample size prevents meaningful validation of the signal's predictive power or consistency over varying market regimes. To improve reliability, the system requires extensive backtesting over a larger historical dataset to expand the trade count and verify statistical significance.

ADDITIONAL METRICS

CAGR	**13.98%**
Sortino Ratio	**0.70**
Turnover	**6.21x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$11401.44**

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