LATINOS TRADING

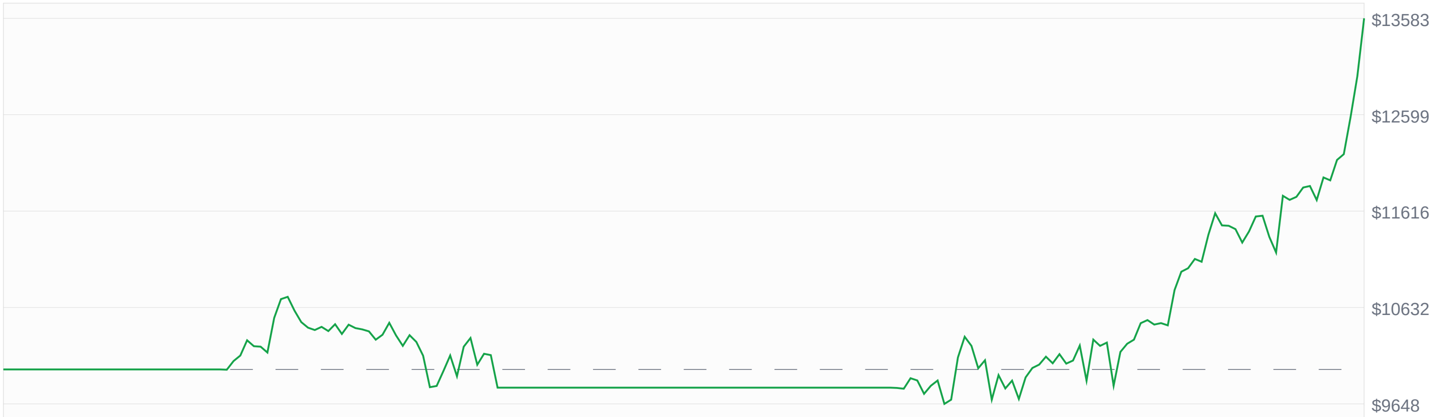
BACKTEST REPORT

Backtest #5710 · AGM · AGM · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+35.79%	1.97	50.0%	-8.04%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The +35.79% ROI and 1.97 Sharpe ratio look excellent but are statistically meaningless given the mere two trades executed. A 50% win rate with such a tiny sample size offers no confidence in the GG4_Bollinger_Squeeze strategy's edge or robustness. The 8.04% drawdown appears manageable, yet it is impossible to distinguish between calculated risk and random luck with insufficient data. You must expand the backtest to include thousands of trades across multiple market cycles to validate any observed performance. Until then, this result is anecdotal noise rather than a viable institutional signal.

ADDITIONAL METRICS

CAGR	**35.79%**
Sortino Ratio	**1.65**
Turnover	**4.32x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$13582.88**

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