LATINOS TRADING

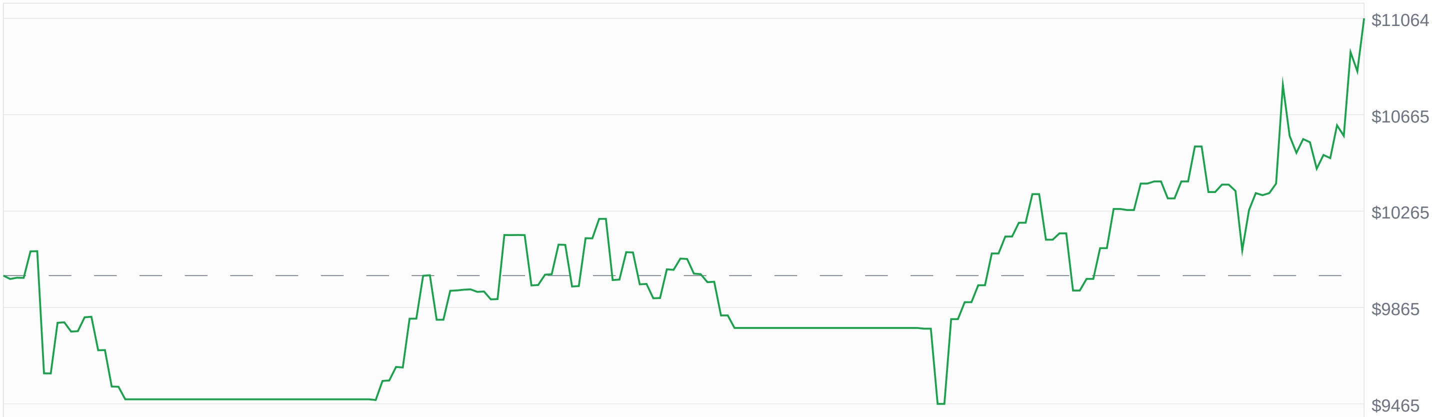
BACKTEST REPORT

Backtest #7747 · PFS · PFS · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+10.61%	0.92	66.7%	-6.94%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The strategy yields a solid 10.61% ROI and 66.7% win rate, yet the Sharpe ratio of 0.92 signals mediocre risk-adjusted returns relative to volatility. A critical flaw is the tiny sample size of only three trades, rendering these statistics statistically insignificant and likely skewed by luck rather than edge. The 6.94% max drawdown is manageable but not negligible given the low trade count, suggesting potential fragility in live execution. To validate this edge, you must expand the backtest period to include at least 100 trades across varying market regimes. Only then can you determine if the squeeze logic holds up under sustained pressure or if it was merely a favorable anomaly.

ADDITIONAL METRICS

CAGR	**10.61%**
Sortino Ratio	**0.72**
Turnover	**5.96x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$11064.48**

Generated 2026-08-14T07:51:09Z · latinostrading.com

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.