

LATINOS TRADING

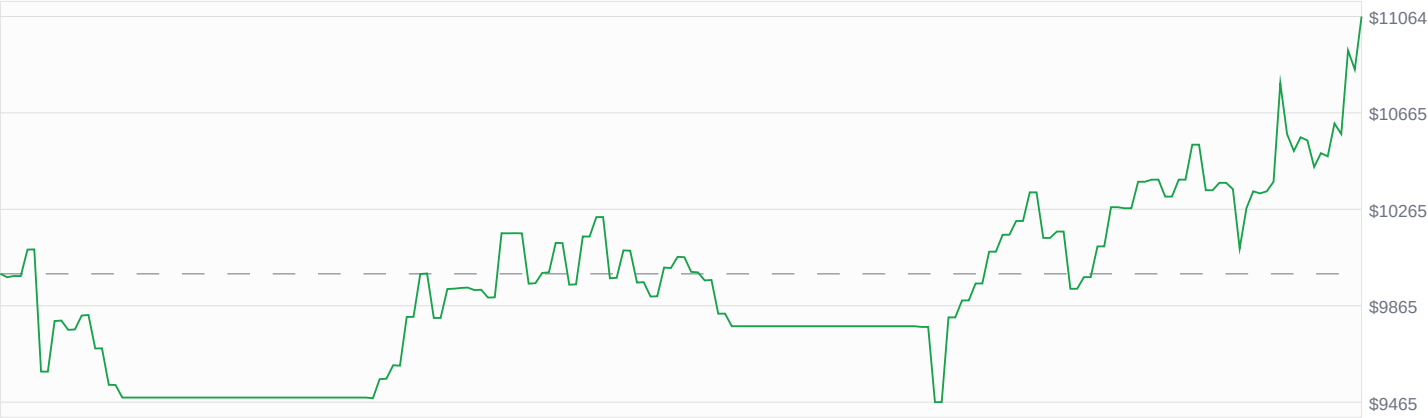
BACKTEST REPORT



Backtest #7748 · PFS · PFS · GG4_Bollinger_Squeeze (auto)

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

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The PFS GG4 Bollinger Squeeze strategy yielded a ten-point-six percent return with a respectable sixty-seven percent win rate and low drawdown. However, a Sharpe ratio of 0.92 and a mere three trades severely limit statistical confidence in the edge. The small sample size introduces high variance, making it impossible to distinguish skill from luck. One must expand the backtest period or increase trade frequency to validate the signal robustness.

ADDITIONAL METRICS

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