LATINOS TRADING

BACKTEST REPORT

Backtest #9252 · EOG · EOG · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+7.20%	0.50	20.0%	-19.11%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The strategy yielded a modest 7.20% ROI but suffered a severe 19.11% max drawdown with only a 20% win rate across five trades. This tiny sample size renders the 0.50 Sharpe ratio statistically insignificant, offering no confidence in the edge. The high drawdown relative to returns indicates poor risk-adjusted performance despite positive total capital growth. The system likely suffers from overfitting to specific volatility squeezes rather than capturing a robust trend. Backtesting must expand to a multi-year dataset with thousands of trades to validate any perceived alpha.

ADDITIONAL METRICS

CAGR	**7.20%**
Sortino Ratio	**0.35**
Turnover	**10.62x**
Total Trades	**5**
Initial Capital	**$10000.00**
Final Capital	**$10722.78**

Generated 2026-08-14T05:11:12Z · latinostrading.com