LATINOS TRADING

BACKTEST REPORT

Backtest #41439 · HFWA · HFWA · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+8.88%	0.62	100.0%	-7.70%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The strategy generated an 8.88 percent return with a zero drawdown event, though the maximum drawdown of 7.70 percent indicates significant volatility exposure. A Sharpe ratio of 0.62 suggests mediocre risk-adjusted performance that likely fails institutional benchmarks for consistency. The 100 percent win rate is statistically meaningless due to a sample size of only two trades, making the results highly susceptible to survivorship bias. You cannot infer predictive power from such a tiny dataset without rigorous out-of-sample validation. Increase the backtest period to include at least one hundred trades to establish statistical significance before considering live deployment.

ADDITIONAL METRICS

CAGR	**8.88%**
Sortino Ratio	**0.43**
Turnover	**4.09x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$10887.64**