LATINOS TRADING

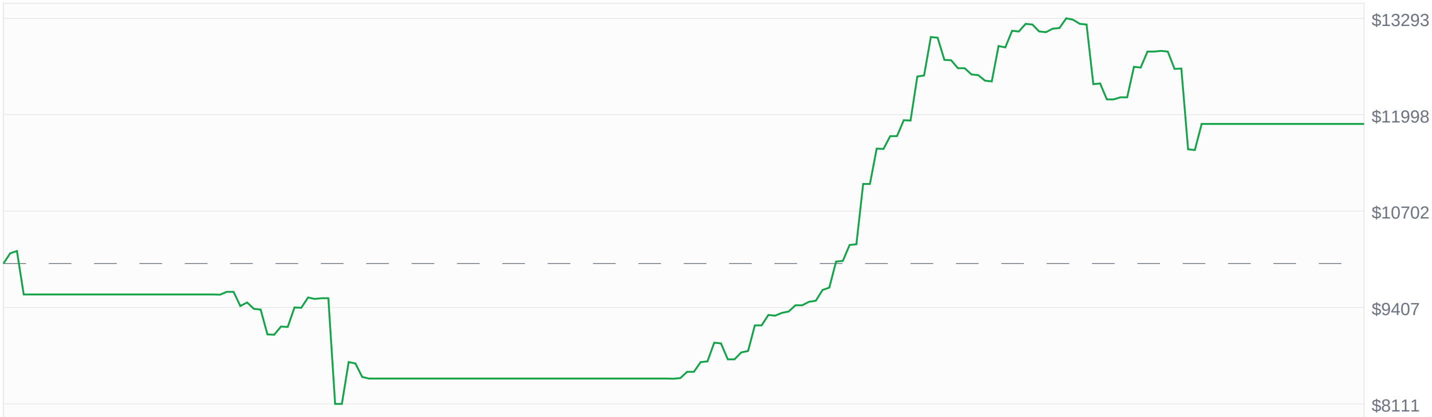
BACKTEST REPORT

Backtest #44749 · MAX · MAX · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+18.74%	0.88	33.3%	-15.46%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The 18.74% return masks a fragile edge, as the 0.88 Sharpe ratio is statistically meaningless with only three trades. The 33.3% win rate suggests the strategy relies heavily on asymmetric risk-reward, but the 15.46% max drawdown indicates significant volatility during losing streaks. This small sample size prevents any reliable inference about the strategy's true expected value or robustness. You must run this Bollinger Squeeze configuration on at least fifty historical trades before considering it viable for live deployment.

ADDITIONAL METRICS

CAGR	**18.74%**
Sortino Ratio	**0.59**
Turnover	**5.79x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$11873.94**

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