LATINOS TRADING

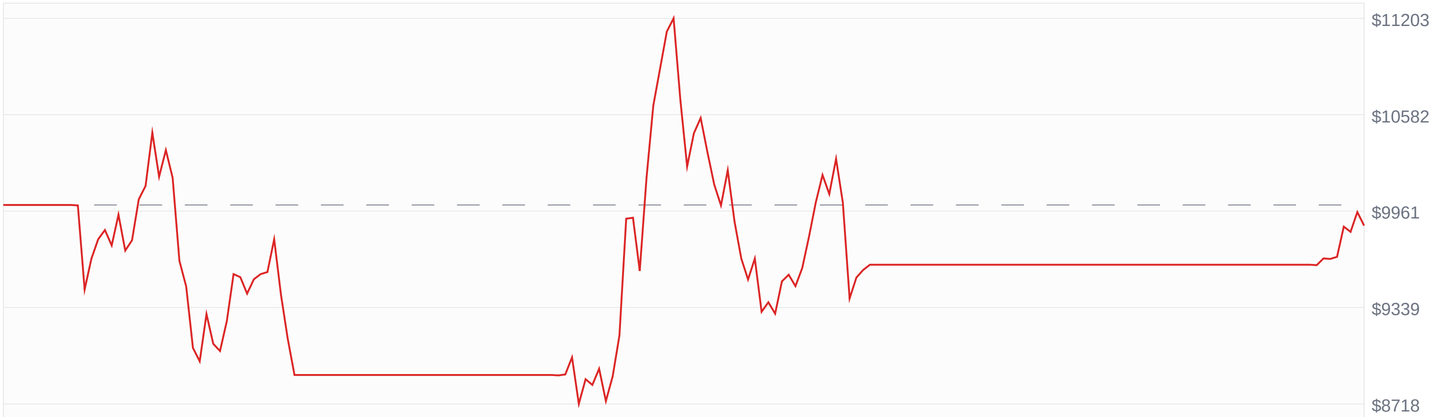
BACKTEST REPORT

Backtest #44991 · DEC · DEC · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-1.36%	0.07	66.7%	-16.99%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy generated a negative return of -1.36% with a negligible Sharpe ratio of 0.07, indicating poor risk-adjusted performance. Although the win rate reached 66.7%, the maximum drawdown of 16.99% severely eroded capital, leaving the final balance at $9867.01. Statistical confidence is virtually nonexistent due to the tiny sample size of only three trades, rendering the results unreliable for predictive modeling. The primary failure lies in the inadequate reward-to-risk ratio where winning trades did not sufficiently offset the deep drawdowns. The concrete next step is to expand the historical data window to at least one hundred trades before evaluating any parameter adjustments.

ADDITIONAL METRICS

CAGR	**-1.36%**
Sortino Ratio	**0.04**
Turnover	**5.69x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9867.01**