LATINOS TRADING

BACKTEST REPORT

Backtest #52446 · HG · HG · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+8.60%	0.73	66.7%	-9.95%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The HG GG4_Bollinger_Squeeze backtest shows a +8.60% ROI with a 66.7% win rate, yet a sample size of only three trades yields insufficient statistical confidence. A Sharpe ratio of 0.73 and a 9.95% drawdown indicate that profitability is driven by luck rather than a robust edge. This signal logic likely overfits current volatility compression conditions, making it unreliable for live deployment. We must execute a larger out-of-sample test or adjust entry filters to validate performance across different market regimes.

ADDITIONAL METRICS

CAGR	**8.60%**
Sortino Ratio	**0.60**
Turnover	**6.09x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$10860.15**

Generated 2026-09-03T11:03:38Z · latinostrading.com