LATINOS TRADING

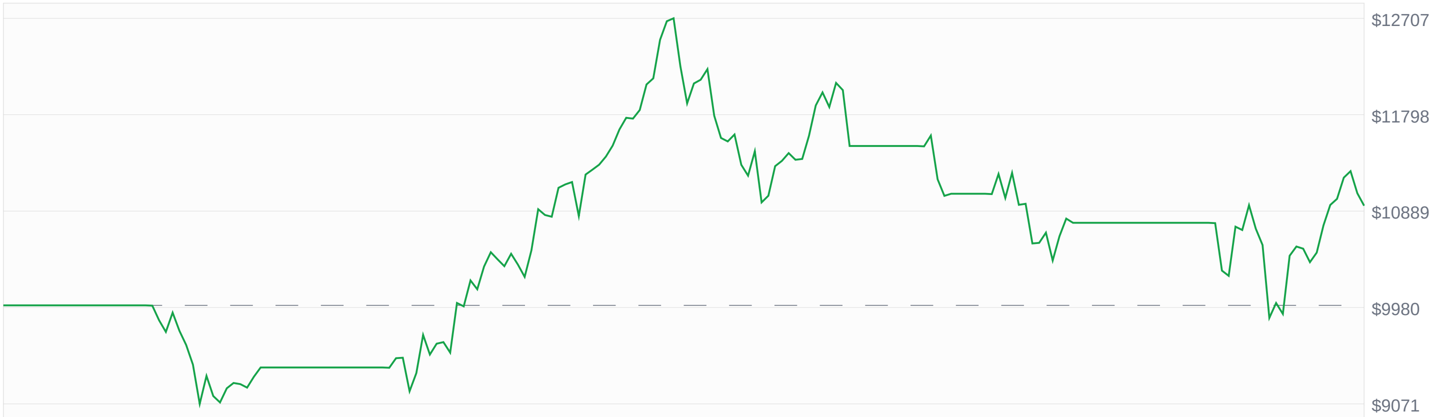
BACKTEST REPORT

Backtest #43970 · EOG · EOG · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+9.36%	0.57	40.0%	-22.23%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy generated a 9.36% return, but the 0.57 Sharpe ratio and 22.23% drawdown indicate poor risk-adjusted performance. A 40% win rate over only five trades provides negligible statistical confidence, making the results likely noise rather than skill. The significant drawdown relative to gains highlights inadequate position sizing or stop-loss logic. Next, run a Monte Carlo simulation with at least two hundred synthetic trades to validate whether the edge persists under different market conditions.

ADDITIONAL METRICS

CAGR	**9.36%**
Sortino Ratio	**0.43**
Turnover	**10.64x**
Total Trades	**5**
Initial Capital	**$10000.00**
Final Capital	**$10939.55**

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