LATINOS TRADING

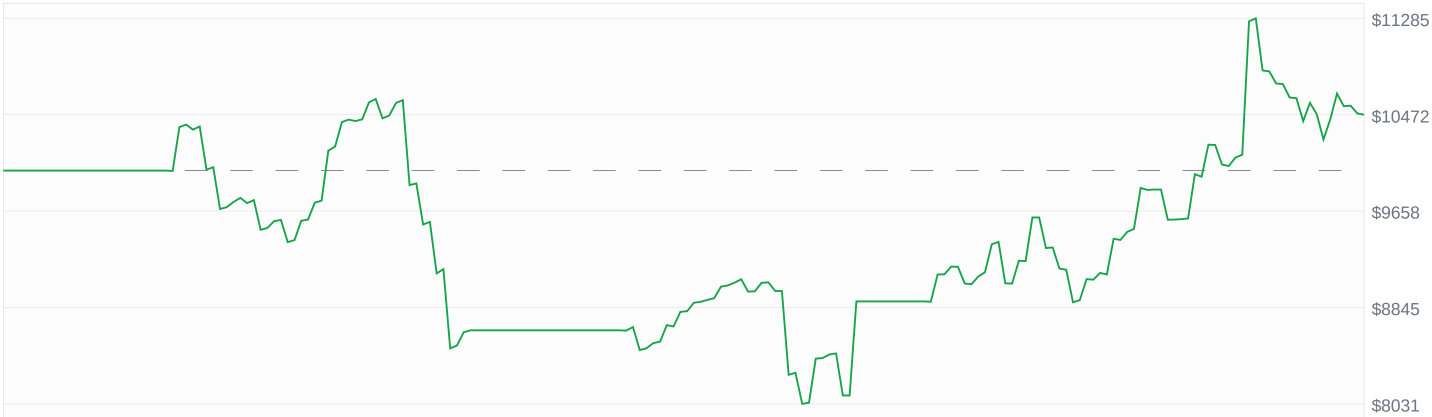
BACKTEST REPORT

Backtest #43984 · ICFI · ICFI · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+4.68%	0.34	66.7%	-22.80%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy generated a modest 4.68% return with a 66.7% win rate, yet the 22.80% max drawdown indicates poor risk management relative to gains. A Sharpe ratio of 0.34 is weak, suggesting the profit does not adequately compensate for the volatility endured. With only three total trades, the sample size is statistically insignificant, making it impossible to validate the strategy's true edge or reliability. The primary failure is the mismatch between the high win rate and the severe drawdown, likely due to inadequate stop-loss placement or position sizing. The concrete next step is to increase the sample size to at least fifty trades and optimize the exit logic to cap the maximum drawdown before considering live deployment.

ADDITIONAL METRICS

CAGR	**4.68%**
Sortino Ratio	**0.27**
Turnover	**5.56x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$10471.37**

Generated 2026-09-01T05:00:07Z · latinostrading.com