LATINOS TRADING

BACKTEST REPORT

Backtest #44867 · PAYS · PAYS · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+111.17%	2.07	66.7%	-13.24%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The +111.17% ROI and 2.07 Sharpe ratio look impressive but are statistically meaningless due to the tiny sample of only 3 trades. A 66.7% win rate is anecdotal, not predictive, and the 13.24% max drawdown likely reflects a single bad sequence rather than systematic risk. You cannot trust these metrics to reflect the strategy's true edge or robustness in live markets. The immediate next step is to run a minimum of 50 to 100 trades across different market regimes to establish a statistically significant baseline for both alpha and risk.

ADDITIONAL METRICS

CAGR	**111.17%**
Sortino Ratio	**2.37**
Turnover	**7.16x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$21123.77**

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