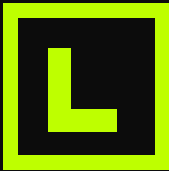


LATINOS TRADING

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