LATINOS TRADING

BACKTEST REPORT

Backtest #27928 · QNST · QNST · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+19.54%	0.96	50.0%	-16.59%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The +19.54% ROI is misleading given the tiny sample size of only two trades, rendering the 50% win rate statistically insignificant for institutional validation. While the Sharpe of 0.96 suggests decent risk-adjusted returns, the 16.59% max drawdown poses unacceptable volatility for a strategy relying on mere two data points. This backtest lacks the statistical confidence required for deployment, as it cannot account for regime changes or tail risks. We must expand the simulation period to ensure the Bollinger Squeeze signal holds up under varying market conditions before considering any live allocation.

ADDITIONAL METRICS

CAGR	**19.54%**
Sortino Ratio	**0.76**
Turnover	**4.06x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11957.56**

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