LATINOS TRADING

BACKTEST REPORT

Backtest #28896 · BY · BY · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+26.99%	1.69	100.0%	-12.52%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The strategy shows a +26.99% ROI and 1.69 Sharpe but lacks statistical validity with only two trades. A 100% win rate on such a small sample is statistically insignificant and likely a result of curve-fitting rather than robust edge. The 12.52% max drawdown indicates high volatility risk per trade, amplifying the unreliability of the results. I cannot trust this edge until the sample size exceeds 50 trades across varied market regimes. Run a walk-forward optimization to verify if the Bollinger Squeeze logic holds up out-of-sample.

ADDITIONAL METRICS

CAGR	**26.99%**
Sortino Ratio	**1.59**
Turnover	**4.39x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12703.01**

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