LATINOS TRADING

BACKTEST REPORT

Backtest #29009 · RNST · RNST · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+10.62%	0.96	100.0%	-7.65%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The strategy yielded a 10.62% ROI with zero drawdowns, but the 100% win rate over just two trades offers no statistical confidence. This tiny sample size makes the 0.96 Sharpe ratio meaningless for live deployment, as it masks tail risk. The 7.65% max drawdown suggests volatility exists, yet it was not captured in the winning trades. Relying on this data is dangerous; you need at least 50 trades to validate the mean reversion logic. Expand the backtest window to filter out false squeezes before considering capital allocation.

ADDITIONAL METRICS

CAGR	**10.62%**
Sortino Ratio	**0.75**
Turnover	**4.17x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11065.78**