LATINOS TRADING

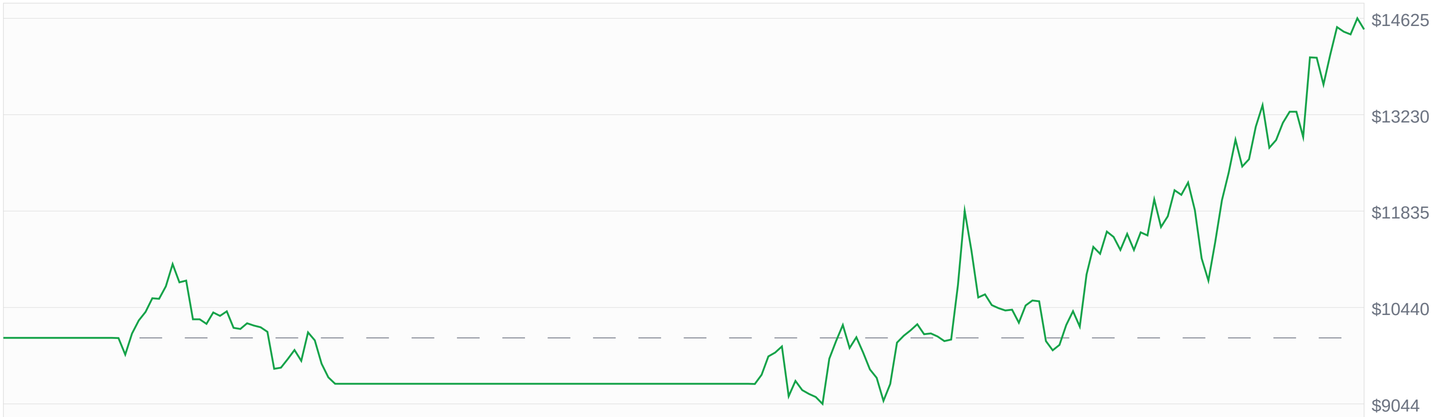
BACKTEST REPORT

Backtest #41353 · FRSH · FRSH · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+44.60%	1.43	50.0%	-13.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The 44.60 percent ROI and 1.43 Sharpe ratio look impressive but are statistically meaningless with only two trades. A 50 percent win rate paired with a 13.83 percent max drawdown suggests the strategy lacks consistent edge and relies on high variance. You cannot infer statistical confidence or robustness from such a minuscule sample size. The next step is to extend the backtest window to at least one hundred trades before considering deployment. This validation period will reveal whether the Bollinger Squeeze logic holds up under broader market conditions.

ADDITIONAL METRICS

CAGR	**44.60%**
Sortino Ratio	**1.28**
Turnover	**4.31x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14464.45**

Generated 2026-08-30T21:40:26Z · latinostrading.com