

LATINOS TRADING

BACKTEST REPORT

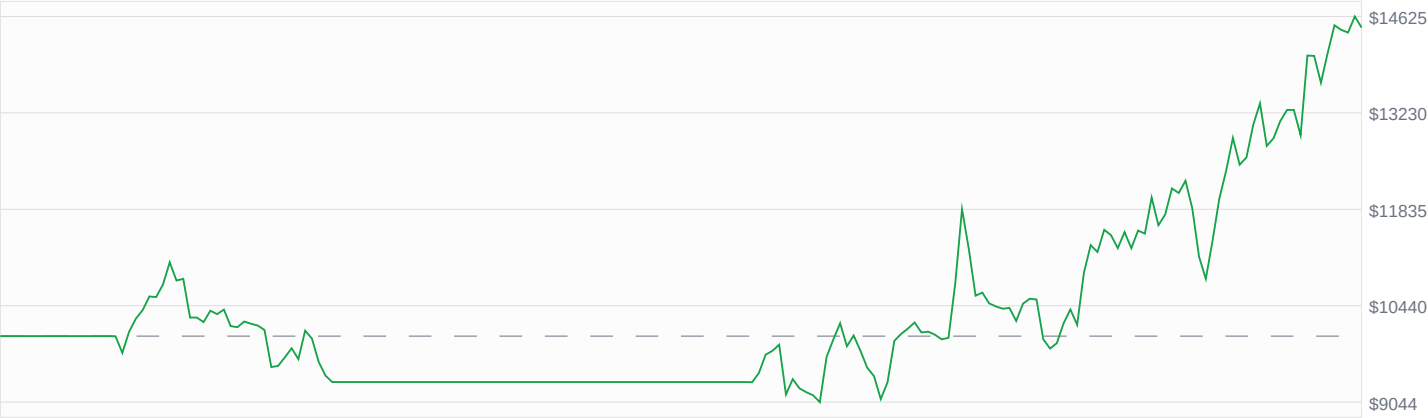


Backtest #41355 · FRSH · FRSH · GG4_Bollinger_Squeeze (auto)

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% ROI and 1.43 Sharpe ratio appear strong, but the 50% win rate and 13.83% max drawdown suggest high variance. With only two total trades, the sample size is statistically insignificant, making the results unreliable for predicting future performance. The strategy likely benefited from favorable market conditions rather than consistent edge. A concrete next step is to extend the backtest to at least one hundred trades to validate statistical significance.

ADDITIONAL METRICS

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