LATINOS TRADING

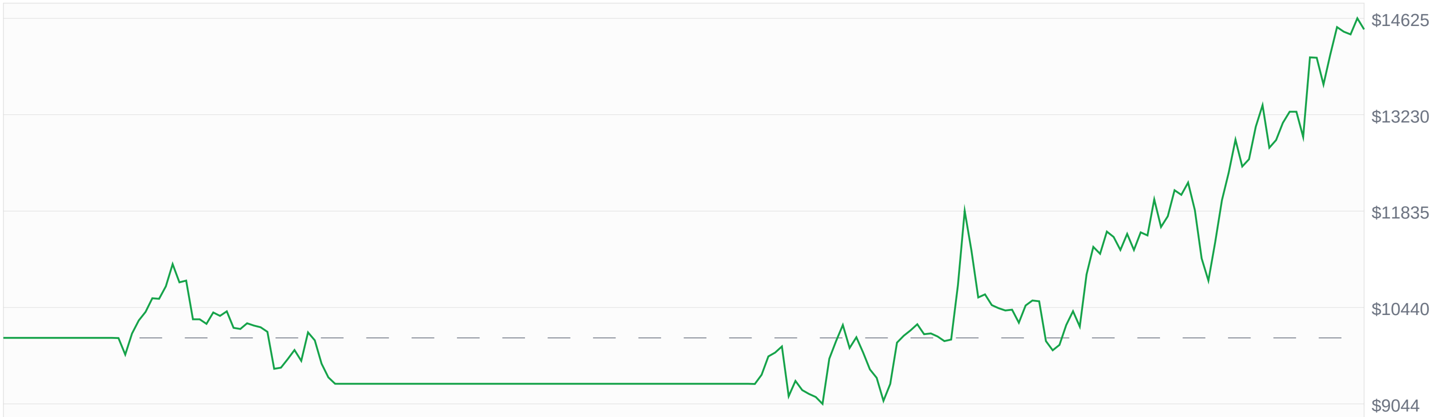
BACKTEST REPORT

Backtest #41357 · 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 strategy achieved a 44.60% return with a 1.43 Sharpe ratio, indicating strong risk-adjusted performance during the test period. However, a 50% win rate combined with only two total trades provides negligible statistical confidence, making the results highly susceptible to random variance. The 13.83% maximum drawdown is manageable but lacks the depth needed to validate long-term resilience against market shocks. Consequently, the current sample size is insufficient to distinguish genuine alpha from luck. The immediate next step is to expand the backtesting window to at least one hundred trades to establish a reliable performance baseline.

ADDITIONAL METRICS

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