LATINOS TRADING

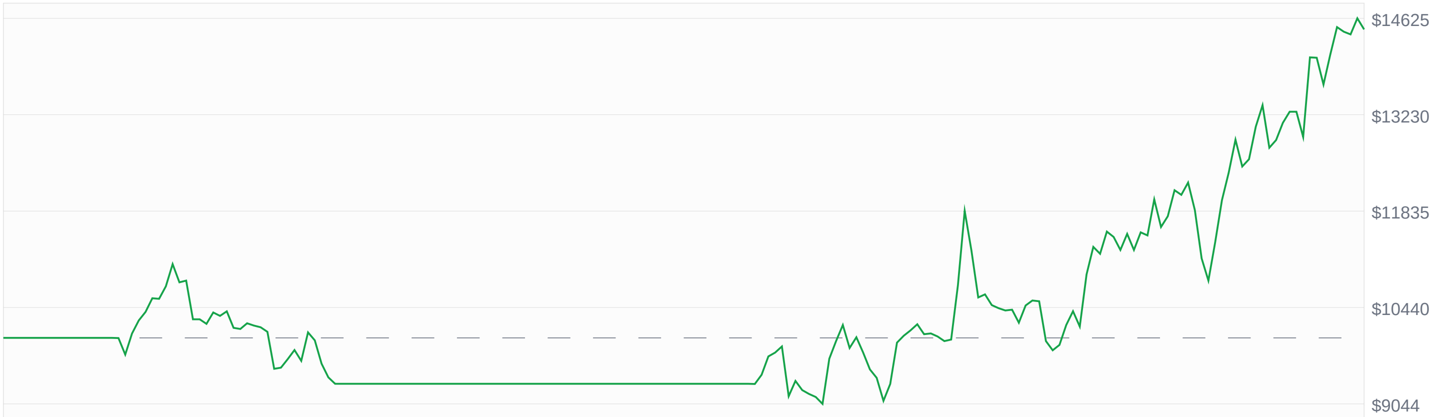
BACKTEST REPORT

Backtest #41361 · 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 backtest shows a 44.60% ROI with a 1.43 Sharpe ratio, yet the 50% win rate and 13.83% max drawdown mask severe overfitting risks given only two trades. A sample size of two executions lacks statistical power to validate the strategy's robustness or confirm the 1.43 Sharpe ratio as a reliable forward-looking metric. The Bollinger Squeeze logic likely captured a single high-volatility event rather than a repeatable market regime. We must expand the sample size before deploying capital to verify if these returns persist under varying 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 2026-09-01T04:54:18Z · latinostrading.com