LATINOS TRADING

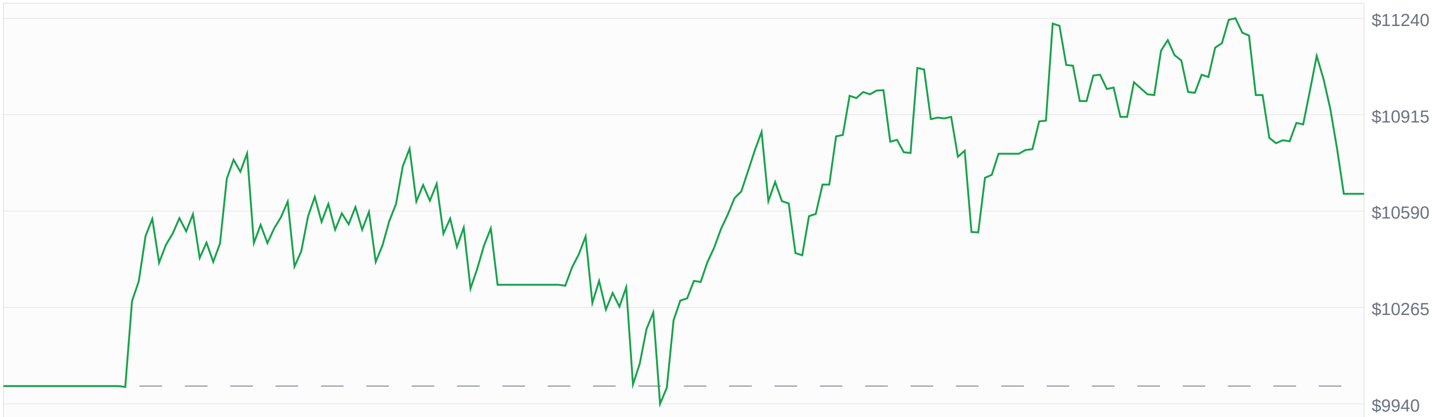
BACKTEST REPORT

Backtest #45290 · RNST · RNST · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+6.48%	0.61	100.0%	-7.65%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy posted a 6.48% ROI with a flawless 100% win rate, but the maximum drawdown of 7.65% indicates significant volatility exposure. A Sharpe ratio of 0.61 suggests mediocre risk-adjusted returns, which is typical for a low-frequency mean reversion approach. However, the statistical confidence is effectively zero because the sample size of only two trades is insufficient to validate the model or rule out random luck. The primary weakness is the lack of historical depth needed to assess robustness across different market regimes. The concrete next step is to extend the backtesting window to include at least fifty trades to establish a reliable baseline for performance metrics.

ADDITIONAL METRICS

CAGR	**6.48%**
Sortino Ratio	**0.49**
Turnover	**4.13x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$10647.96**

Generated 2026-08-30T23:42:53Z · latinostrading.com