# LATINOS TRADING

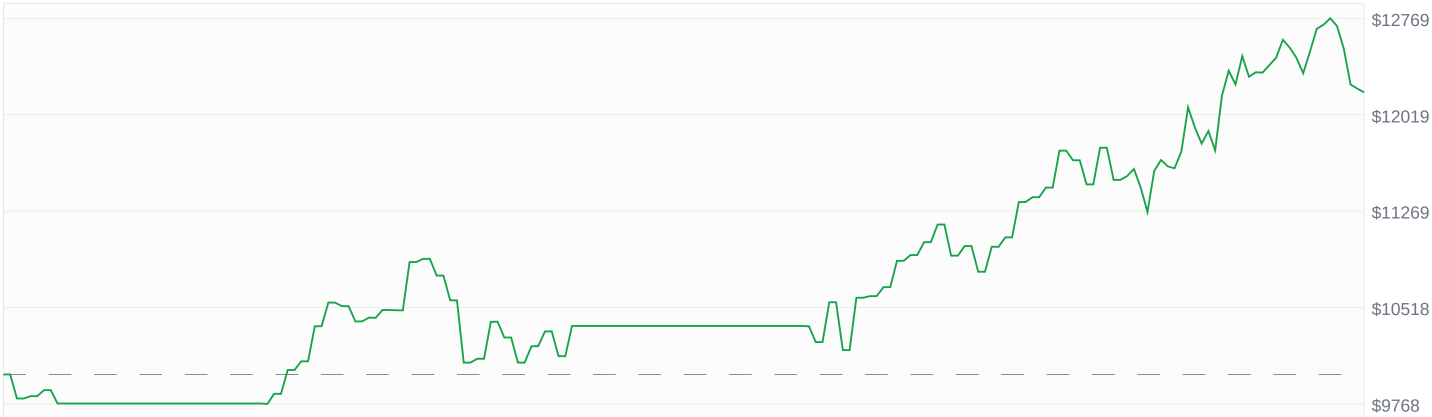
## BACKTEST REPORT

Backtest #55600 · AMAL · AMAL · GG4_Bollinger_Squeeze (auto)

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| +21.89% | 1.54 | 66.7% | -6.33% |

## EQUITY CURVE

202 sessions · starting at $9997.00




## ANALYST NOTE

Hera local LLM

The AMAL Bollinger Squeeze backtest shows a +21.89% return with a strong 1.54 Sharpe ratio, but the 66.7% win rate masks a critical lack of statistical significance due to only three trades. The low trade count prevents reliable confidence intervals, making the 6.33% drawdown an unreliable stress test rather than a true risk metric. While the strategy effectively captured volatility expansion, the sample size is insufficient to validate robustness across different market regimes. We must execute a forward test with a paper account to verify if these parameters hold under live market conditions before committing capital.

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **21.89%** |
| Sortino Ratio | **1.45** |
| Turnover | **6.25x** |
| Total Trades | **3** |
| Initial Capital | **$9997.00** |
| Final Capital | **$12193.11** |

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