LATINOS TRADING

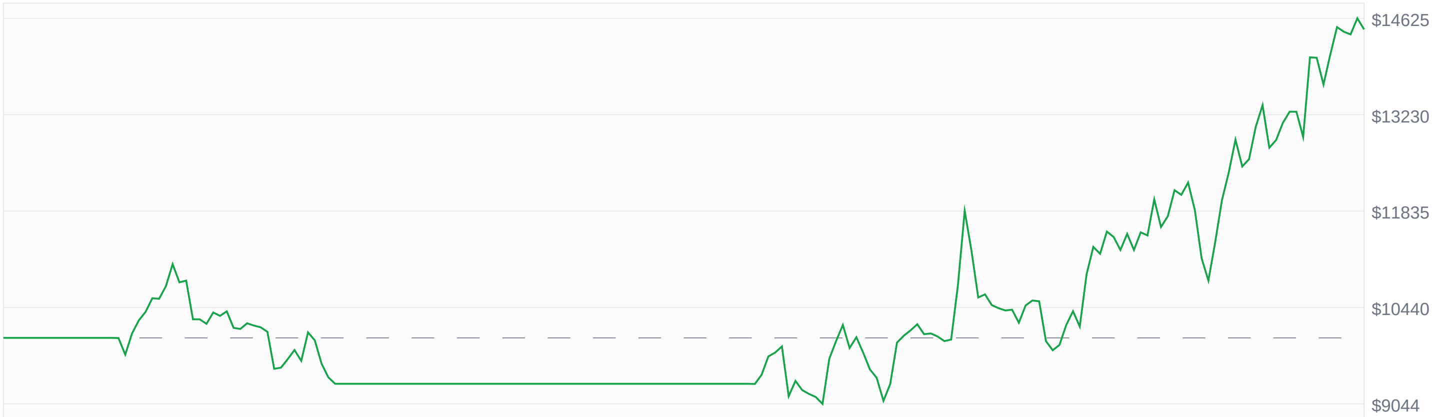
BACKTEST REPORT

Backtest #41356 · 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 attractive but are statistically meaningless with only two trades, offering zero confidence in the strategy's true edge. A 50.0% win rate paired with a 13.83% max drawdown suggests high variance that the tiny sample size fails to contextualize or mitigate. The Bollinger Squeeze logic may be capturing momentum, but two data points cannot validate risk-adjusted performance or consistency. The only viable next step is to extend the backtest over a significantly longer historical window to generate a robust sample size before any further evaluation.

ADDITIONAL METRICS

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

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