LATINOS TRADING

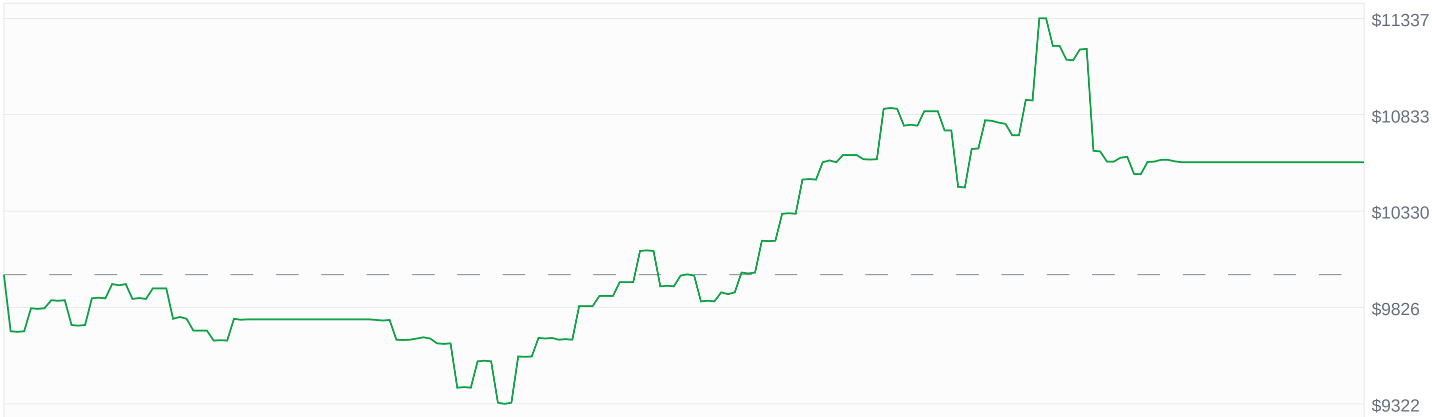
BACKTEST REPORT

Backtest #41431 · FFBC · FFBC · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+5.85%	0.62	50.0%	-7.19%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The strategy generated a modest 5.85% return with a 0.62 Sharpe ratio, indicating marginal risk-adjusted performance. The 50% win rate suggests the edge is driven by asymmetric payoff rather than directional accuracy. However, with only two trades, the statistical significance is virtually nonexistent and the 7.19% drawdown lacks context. You cannot validate the Bollinger Squeeze logic on such a tiny sample. Extend the backtest window to at least fifty trades to establish a reliable confidence interval before deploying capital.

ADDITIONAL METRICS

CAGR	5.85%
Sortino Ratio	0.54
Turnover	4.01x
Total Trades	2
Initial Capital	$9997.00
Final Capital	$10584.91

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