LATINOS TRADING

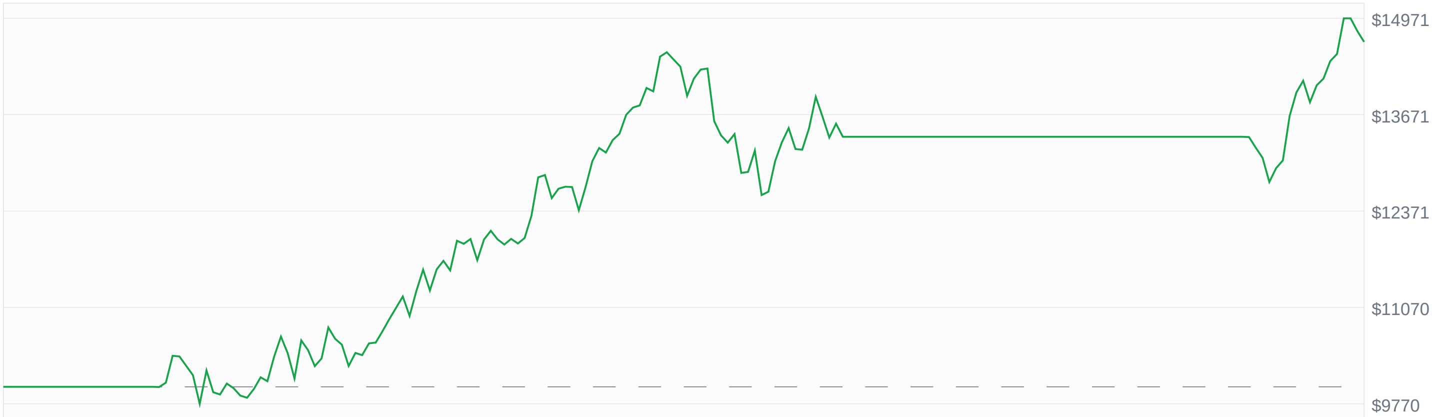
BACKTEST REPORT

Backtest #44730 · COP · COP · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+46.48%	2.05	100.0%	-12.87%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The COP Bollinger Squeeze strategy posted a 46.48% ROI and a 2.05 Sharpe ratio with a 100% win rate, but the 12.87% max drawdown indicates significant volatility exposure during the test period. These results are statistically meaningless given only two total trades, as the sample size is far too small to confirm any predictive edge or consistency. The perfect win rate is a pure artifact of the minimal data rather than evidence of robust signal quality. You must extend the backtest window to at least one hundred trades to establish any real statistical confidence. Do not deploy capital until the strategy demonstrates stability across multiple market regimes.

ADDITIONAL METRICS

CAGR	**46.48%**
Sortino Ratio	**1.68**
Turnover	**5.14x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14652.89**

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