LATINOS TRADING

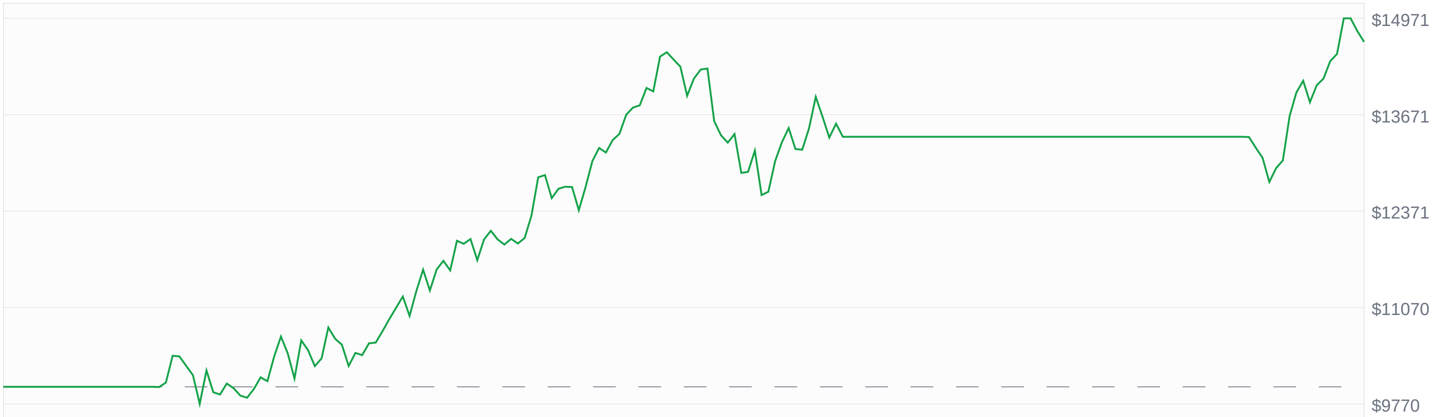
BACKTEST REPORT

Backtest #44731 · 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 backtest shows a 46.48% return with a perfect win rate, but this statistic is statistically meaningless given only two trades were executed. A sample size of two trades cannot validate the Bollinger Squeeze logic or confirm the 2.05 Sharpe ratio against normal market noise. The 12.87% drawdown indicates significant risk exposure that is hidden by the lack of losing trades in this small dataset. To confirm the strategy's viability, you must expand the test to at least 50 trades over multiple market cycles.

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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