LATINOS TRADING

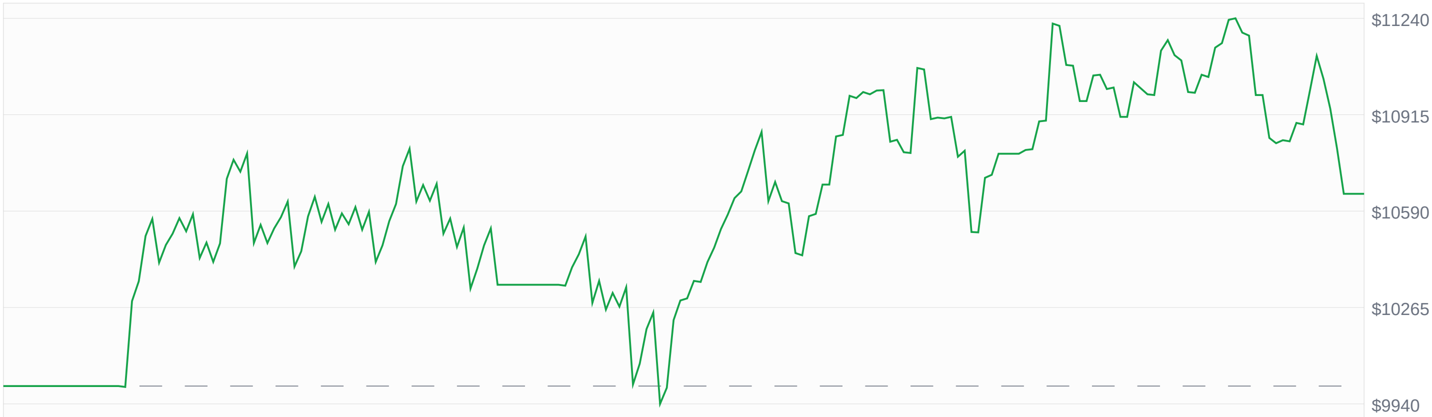
BACKTEST REPORT

Backtest #45291 · RNST · RNST · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+6.48%	0.61	100.0%	-7.65%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The perfect 100% win rate stems from a mere two trades, rendering the Sharpe ratio of 0.61 statistically insignificant and untrustworthy. While the strategy successfully navigated a Bollinger Squeeze, the lack of trade frequency prevents validation of its robustness against varying market regimes. A sample size of two executions offers zero confidence for capitalizing on this signal logic without significant overfitting. The prudent next step is to expand the test window to capture at least fifty trades before deploying live capital.

ADDITIONAL METRICS

CAGR	6.48%
Sortino Ratio	0.49
Turnover	4.13x
Total Trades	2
Initial Capital	$10000.00
Final Capital	$10647.96