# LATINOS TRADING

## BACKTEST REPORT

Backtest #50605 · BY · BY · GG4_Bollinger_Squeeze (auto)

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| +23.65% | 1.49 | 100.0% | -12.52% |

### EQUITY CURVE

202 sessions · starting at $10000.00


### ANALYST NOTE

Hera local LLM

The BY GG4_Bollinger_Squeeze backtest shows a perfect 100% win rate, yet the sample size of only two trades makes the 23.65% ROI and 1.49 Sharpe ratio statistically unreliable. A 100% win rate on such a small sample is likely an overfitting artifact rather than a robust edge. The 12.52% maximum drawdown suggests significant volatility exposure despite the apparent success. You must expand the sample by testing on a longer historical dataset or across different assets to validate if the 1.49 Sharpe ratio holds true before deployment.

### ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **23.65%** |
| Sortino Ratio | **1.44** |
| Turnover | **4.36x** |
| Total Trades | **2** |
| Initial Capital | **$10000.00** |
| Final Capital | **$12368.47** |

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