LATINOS TRADING

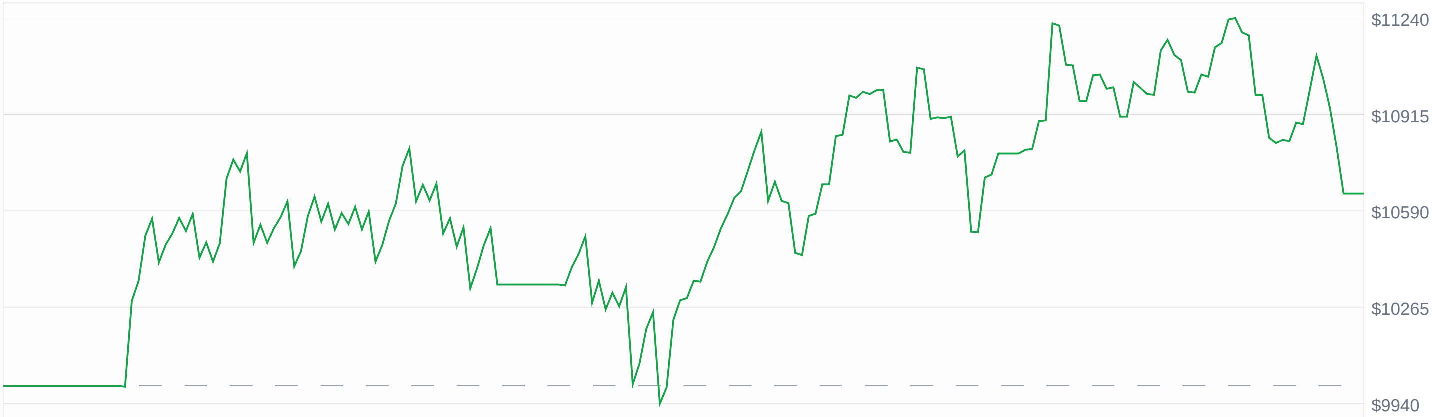
BACKTEST REPORT

Backtest #55940 · 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 RNST backtest shows a perfect 100% win rate but is statistically unreliable due to only two trades. A Sharpe ratio of 0.61 and 7.65% drawdown suggest the strategy is undercapitalized or overfitted to a specific market regime. The Bollinger Squeeze logic likely captured a low-frequency volatility expansion that generated disproportionate returns. Expanding the sample size across multiple years is essential before deploying live capital to confirm robustness.

ADDITIONAL METRICS

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