LATINOS TRADING

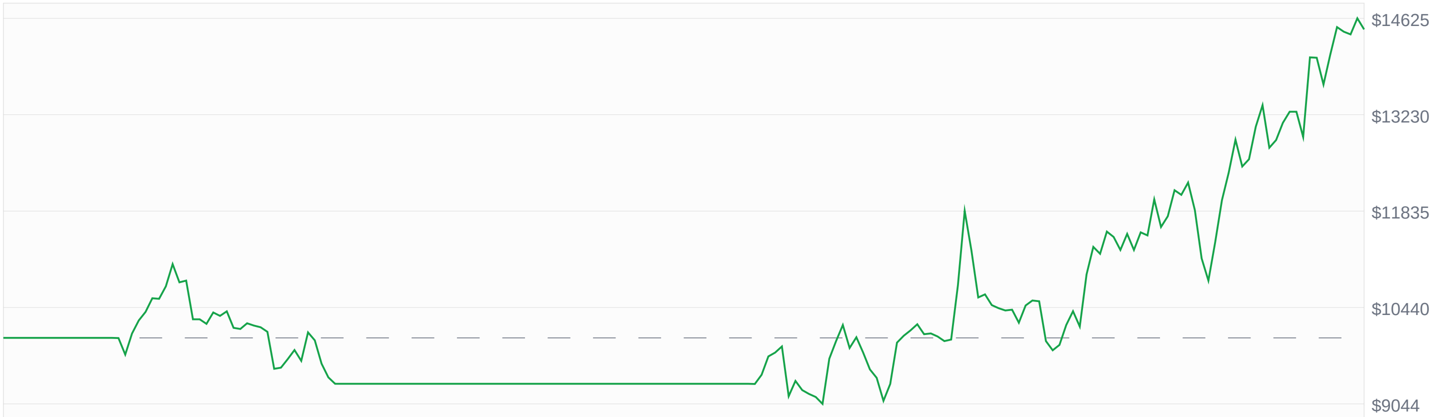
BACKTEST REPORT

Backtest #41354 · FRSH · FRSH · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+44.60%	1.43	50.0%	-13.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The +44.60% ROI and 1.43 Sharpe ratio look attractive on the surface, but they are statistically meaningless given the tiny sample of only two total trades. A 50.0% win rate paired with a 13.83% max drawdown suggests the strategy is essentially flipping a coin with high volatility, lacking any proven edge or consistency. You cannot trust these performance metrics to predict future behavior because the sample size is far too small to establish statistical confidence or rule out pure luck. The Bollinger Squeeze logic needs rigorous validation over a much longer historical period to see if it actually captures real momentum or just random noise. Your next step is to run this strategy against at least two hundred trades before considering it for live

ADDITIONAL METRICS

CAGR	**44.60%**
Sortino Ratio	**1.28**
Turnover	**4.31x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14464.45**

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