# LATINOS TRADING

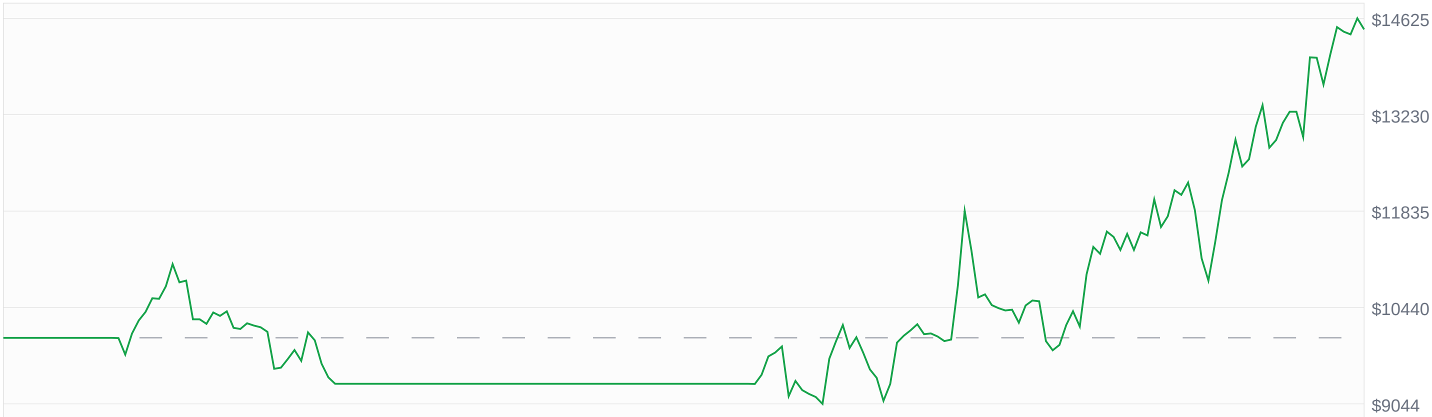
## BACKTEST REPORT

Backtest #41361 · 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 backtest shows a 44.60% ROI with a 1.43 Sharpe ratio, yet the 50% win rate and 13.83% max drawdown mask severe overfitting risks given only two trades. A sample size of two executions lacks statistical power to validate the strategy's robustness or confirm the 1.43 Sharpe ratio as a reliable forward-looking metric. The Bollinger Squeeze logic likely captured a single high-volatility event rather than a repeatable market regime. We must expand the sample size before deploying capital to verify if these returns persist under varying market conditions.

### ADDITIONAL METRICS

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