LATINOS TRADING

BACKTEST REPORT

Backtest #41437 · HFWA · HFWA · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+8.88%	0.62	100.0%	-7.70%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The 100% win rate on just two trades is statistically meaningless, rendering the 8.88% ROI unreliable for forecasting future performance. A Sharpe ratio of 0.62 is mediocre, suggesting the strategy lacks robust risk-adjusted returns despite the small sample. The 7.70% max drawdown is acceptable, but it does not compensate for the severe lack of statistical confidence in the results. To validate this Bollinger Squeeze logic, you must expand the backtest to at least fifty trades across varying market regimes. This step is critical to determine if the strategy has genuine edge or if it merely survived a lucky short sequence.

ADDITIONAL METRICS

CAGR	**8.88%**
Sortino Ratio	**0.43**
Turnover	**4.09x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$10887.64**

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