LATINOS TRADING

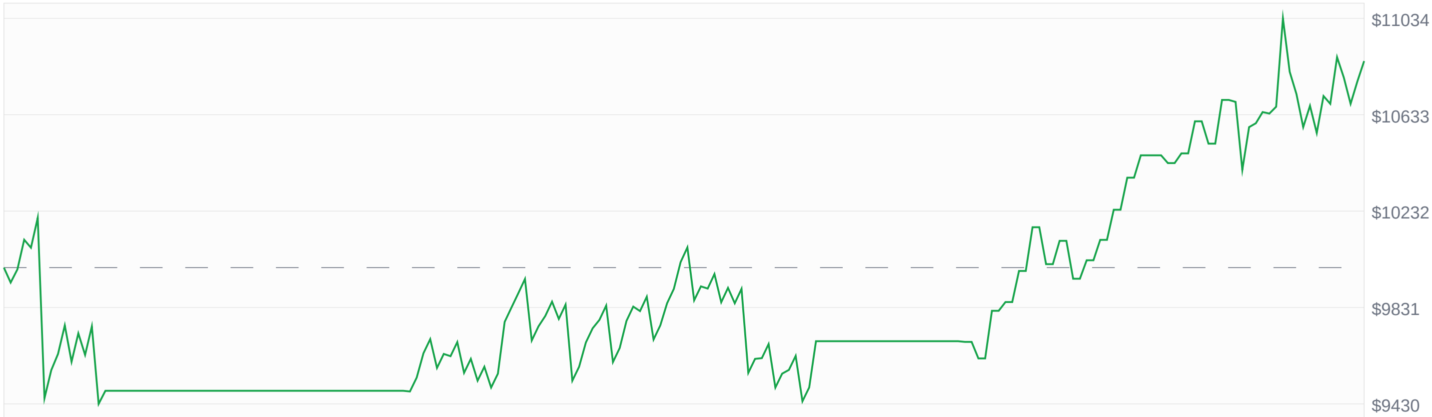
BACKTEST REPORT

Backtest #2349 · ONB · ONB · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+8.53%	0.70	66.7%	-7.02%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The +8.53% ROI is overshadowed by a critically insufficient sample size of three trades, rendering the 66.7% win rate statistically meaningless. While the Sharpe ratio of 0.70 suggests decent risk-adjusted returns relative to volatility, the 7.02% max drawdown indicates significant capital erosion potential that this tiny dataset cannot validate. Confidence in the GG4_Bollinger_Squeeze strategy's edge is currently near zero due to severe overfitting risks and lack of statistical power. You must run a comprehensive backtest across multiple market regimes to verify if the signal holds up against broader data, not just this isolated instance. Until then, treat these results as anecdotal noise rather than actionable alpha.

ADDITIONAL METRICS

CAGR	**8.53%**
Sortino Ratio	**0.43**
Turnover	**5.92x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$10856.51**