

LATINOS TRADING

BACKTEST REPORT

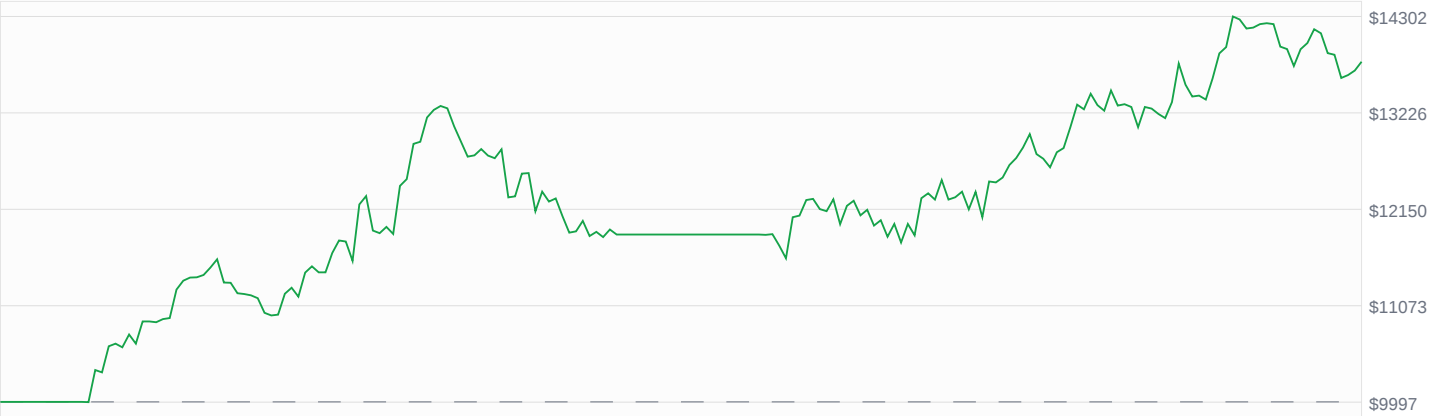


Backtest #40496 · OBK · OBK · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+37.93%	2.01	100.0%	-11.89%

EQUITY CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The 37.93% ROI and 100% win rate are statistically meaningless with only two trades, rendering the 2.01 Sharpe ratio unreliable. The 11.89% max drawdown suggests significant volatility risk despite the small sample. This strategy lacks sufficient data to confirm edge or robustness. Expand the backtest to at least 100 trades before considering deployment.

ADDITIONAL METRICS

CAGR	37.93%
Sortino Ratio	2.10
Turnover	4.75x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$13797.01