LATINOS TRADING

BACKTEST REPORT

Backtest #41495 · NBTB · NBTB · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+21.92%	1.55	100.0%	-5.37%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The NBTB GG4_Bollinger_Squeeze backtest shows a perfect 100% win rate and strong risk-adjusted returns, but this result is statistically insignificant due to only two trades executed. A flawless record on such a small sample size likely reflects a specific market regime rather than robust strategy validity. The 5.37% maximum drawdown is acceptable, yet we cannot generalize the 1.55 Sharpe ratio without more data points. I recommend running a walk-forward analysis or stress-testing the strategy against different market volatility regimes to validate its edge before live deployment.

ADDITIONAL METRICS

CAGR	**21.92%**
Sortino Ratio	**1.64**
Turnover	**4.27x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12195.46**

Generated 2026-08-31T05:52:24Z · latinostrading.com

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.