LATINOS TRADING

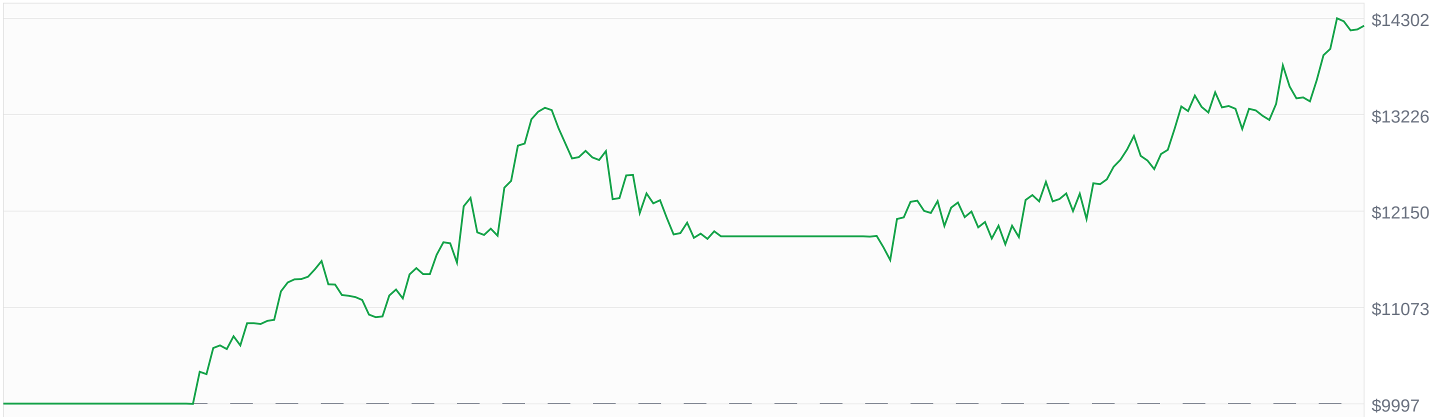
BACKTEST REPORT

Backtest #4325 · OBK · OBK · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+42.15%	2.24	100.0%	-11.89%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy yielded a +42.15% ROI with a 2.24 Sharpe ratio, yet the 100.0% win rate over just two trades is statistically meaningless and likely reflects curve-fitting rather than genuine alpha. Such a tiny sample size offers zero confidence in the edge, as market variance has not been adequately tested. The 11.89% max drawdown is acceptable, but it cannot mask the fundamental flaw of over-optimization on minimal data. You must run a walk-forward analysis with expanded historical data to validate the signal's robustness. Do not deploy capital until the trade count exceeds fifty to establish statistical significance.

ADDITIONAL METRICS

CAGR	**42.15%**
Sortino Ratio	**2.26**
Turnover	**4.80x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14219.26**