LATINOS TRADING

BACKTEST REPORT

Backtest #44773 · ONB · ONB · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+9.98%	0.90	100.0%	-5.80%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The 100% win rate and +9.98% ROI look impressive but are statistically meaningless with only two trades. A Sharpe ratio of 0.90 is decent yet unreliable without a larger sample to confirm consistency. The 5.80% max drawdown is manageable, but the strategy's true risk profile remains unknown. This backtest fails to prove edge, merely suggesting a potential starting point for further validation. Next, expand the historical window to at least 100 trades to establish statistical significance before considering deployment.

ADDITIONAL METRICS

CAGR	**9.98%**
Sortino Ratio	**0.63**
Turnover	**4.14x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11001.01**