LATINOS TRADING

BACKTEST REPORT

Backtest #44775 · 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 on a sample of only two trades provides zero statistical confidence, making the +9.98% ROI and 0.90 Sharpe ratio meaningless for performance attribution. While the low 5.80% max drawdown suggests effective risk control, the strategy lacks the trade frequency necessary to validate the Bollinger Squeeze logic under varying market conditions. This result is anecdotal rather than empirical, offering no insight into long-term expectancy or tail risk.
A concrete next step is to extend the backtest period to capture at least two hundred trades across multiple market regimes before any capital allocation.

ADDITIONAL METRICS

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