LATINOS TRADING

BACKTEST REPORT

Backtest #53358 · BY · BY · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+23.65%	1.49	100.0%	-12.52%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The backtest on BY shows a deceptive 100% win rate across only two trades, rendering statistical confidence negligible due to extreme sample size. While the 23.65% ROI and 1.49 Sharpe ratio look promising, the 12.52% drawdown and lack of trade frequency suggest a strategy prone to overfitting on specific market conditions. This result is likely an outlier rather than a robust edge, as the strategy failed to generate enough signals to validate its logic under varied volatility. The next step must be a longer backtest period with walk-forward analysis to confirm if the Bollinger Squeeze logic holds outside this narrow window.

ADDITIONAL METRICS

CAGR	**23.65%**
Sortino Ratio	**1.44**
Turnover	**4.36x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12368.47**