LATINOS TRADING

BACKTEST REPORT

Backtest #44774 · 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 ONB backtest shows a perfect 100% win rate with 9.98% ROI, yet the sample size of two trades renders these metrics statistically insignificant. A 5.80% maximum drawdown suggests the strategy holds some risk, though the sample is too small to confirm robustness. The 0.90 Sharpe ratio indicates mediocre risk-adjusted returns, likely skewed by the lack of losing positions in this short run. Without more data, we cannot validate if the Bollinger Squeeze logic generates alpha or merely luck. The next step is to re-run this strategy with a longer historical window to generate a statistically significant equity curve.

ADDITIONAL METRICS

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