LATINOS TRADING

BACKTEST REPORT

Backtest #50605 · 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 BY GG4_Bollinger_Squeeze backtest shows a perfect 100% win rate, yet the sample size of only two trades makes the 23.65% ROI and 1.49 Sharpe ratio statistically unreliable. A 100% win rate on such a small sample is likely an overfitting artifact rather than a robust edge. The 12.52% maximum drawdown suggests significant volatility exposure despite the apparent success. You must expand the sample by testing on a longer historical dataset or across different assets to validate if the 1.49 Sharpe ratio holds true before deployment.

ADDITIONAL METRICS

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