LATINOS TRADING

BACKTEST REPORT

Backtest #53211 · ESNT · ESNT · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+13.44%	1.15	100.0%	-7.08%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The ESNT GG4 Bollinger Squeeze backtest shows a perfect win rate, but this 100% success with only two trades indicates a statistically insignificant sample that cannot support operational confidence. While the Sharpe ratio of 1.15 and controlled drawdown of 7.08% appear favorable, such low trade counts often reflect overfitting rather than genuine market edge. A 13.44% return over two events is not enough to validate the strategy against real market noise or varying volatility regimes. The primary risk here is false positives driven by insufficient data, making the strategy unreliable for live deployment. You must run a forward test on live market data or expand the backtest to at least one hundred trades before considering execution.

ADDITIONAL METRICS

CAGR	**13.44%**
Sortino Ratio	**0.88**
Turnover	**4.17x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11347.26**