# LATINOS TRADING

## BACKTEST REPORT

Backtest #53998 · NBTB · NBTB · GG4_Bollinger_Squeeze (auto)

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| +21.92% | 1.55 | 100.0% | -5.37% |

## EQUITY CURVE

202 sessions · starting at $10000.00


## ANALYST NOTE

Hera local LLM

The NBTB GG4_Bollinger_Squeeze backtest shows a perfect 100% win rate, yet the sample size of only two trades renders these metrics statistically insignificant and prone to overfitting.
While the strategy theoretically managed a modest 5.37% drawdown and delivered a 1.55 Sharpe ratio, the lack of trade diversity makes any performance claim unreliable. We must treat the current +21.92% return as an outlier rather than evidence of robust alpha generation. The immediate next step is to expand the testing window significantly to validate whether this edge persists across different market regimes. Until we see a larger sample size, we cannot justify deploying live capital based on this narrow result.

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **21.92%** |
| Sortino Ratio | **1.64** |
| Turnover | **4.27x** |
| Total Trades | **2** |
| Initial Capital | **$10000.00** |
| Final Capital | **$12195.46** |