LATINOS TRADING

BACKTEST REPORT

Backtest #44776 · 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 Bollinger Squeeze backtest shows a perfect 100% win rate and +9.98% ROI, but these metrics are statistically meaningless due to only two trades. A Sharpe ratio of 0.90 indicates moderate risk-adjusted returns, yet the extreme sample size creates a high probability of overfitting rather than demonstrating robust strategy logic. The 5.80% maximum drawdown is manageable, but the lack of diversification in trades makes the performance profile highly fragile and unrepresentative of live market conditions. To validate this approach, you must run a forward walk-forward analysis on a larger dataset to confirm if the signal logic holds outside this narrow window.

ADDITIONAL METRICS

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

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.