

LATINOS TRADING

BACKTEST REPORT

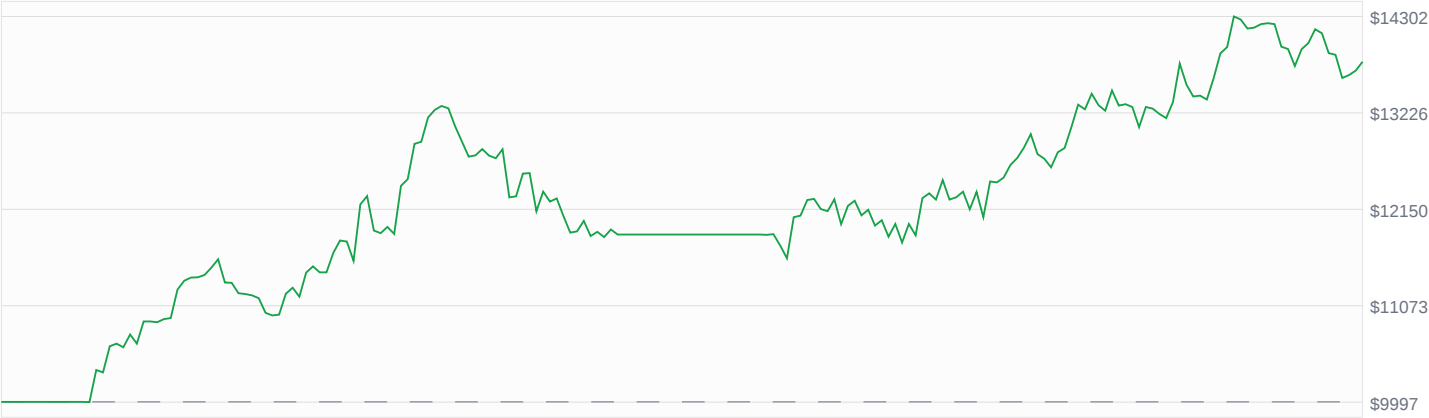


Backtest #53346 · OBK · OBK · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+37.93%	2.01	100.0%	-11.89%

EQUITY CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The OBK GG4_Bollinger_Squeeze backtest shows a 37.93% ROI with a perfect 100% win rate, but this result is statistically insignificant given only two trades. A Sharpe ratio of 2.01 looks strong on paper, yet the lack of sample size makes the performance unreliable and prone to overfitting. The 11.89% drawdown remains contained, but the strategy's ability to handle losing trades is currently unproven. We must expand the parameter space and backtest across multiple market regimes to validate robustness.

ADDITIONAL METRICS

CAGR	37.93%
Sortino Ratio	2.10
Turnover	4.75x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$13797.01