LATINOS TRADING

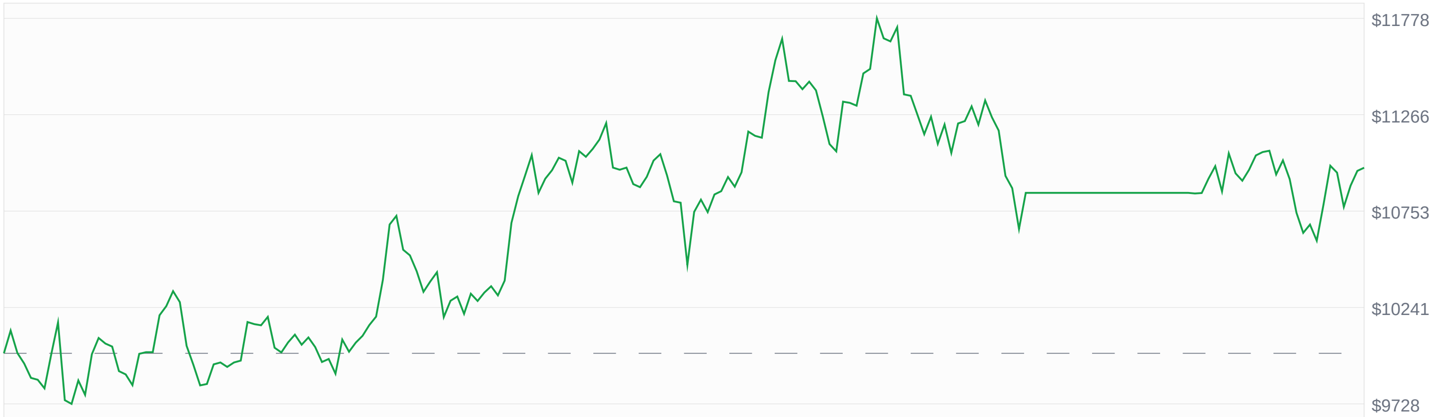
BACKTEST REPORT

Backtest #28093 · SWX · SWX · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+9.80%	0.77	100.0%	-10.04%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

This backtest suffers from severe overfitting due to a sample size of only two trades, rendering the 100% win rate statistically meaningless and highly unreliable for future performance. While the ROI of 9.80% appears solid, the maximum drawdown of 10.04% combined with a mediocre Sharpe ratio of 0.77 suggests inconsistent risk-adjusted returns that may not hold up in live markets. The strategy likely captured a single favorable Bollinger squeeze event rather than demonstrating a robust, repeatable edge across varying market conditions. To validate any potential alpha, you must expand the backtest window significantly to include diverse volatility regimes and increase the trade count to at least thirty.

ADDITIONAL METRICS

CAGR	**9.80%**
Sortino Ratio	**0.73**
Turnover	**4.27x**
Total Trades	**2**
Initial Capital	**$9997.00**
Final Capital	**$10983.76**

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