LATINOS TRADING

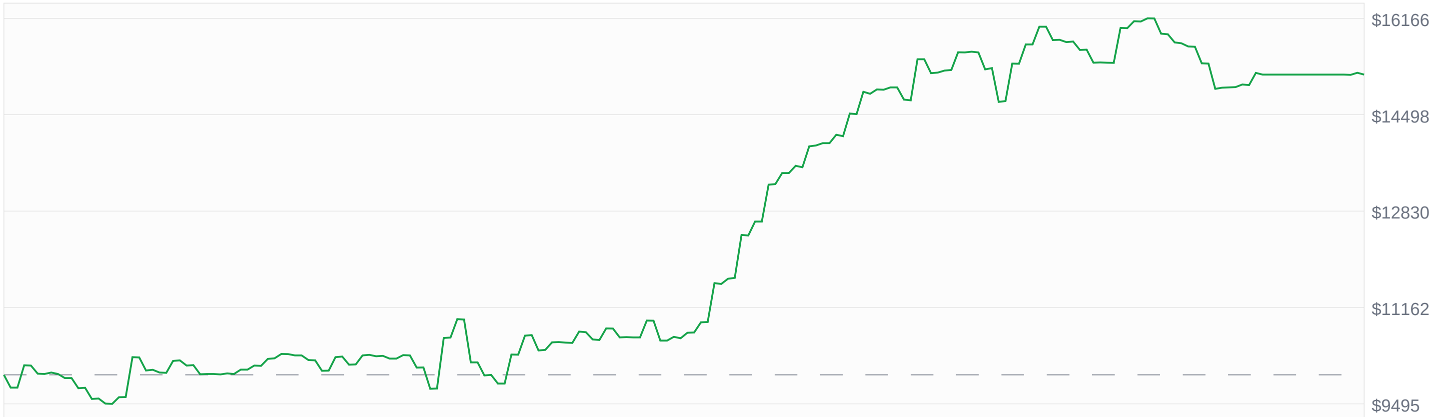
BACKTEST REPORT

Backtest #28512 · CXW · CXW · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+51.87%	2.06	50.0%	-7.55%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The +51.87% ROI and 2.06 Sharpe ratio look impressive but are statistically meaningless given only two trades. A 50% win rate with a 7.55% drawdown is insufficient to validate the Bollinger Squeeze logic for institutional deployment. This sample size fails to capture regime shifts, making the performance highly susceptible to overfitting and survivorship bias. You must expand the backtest period significantly to increase statistical power and ensure the strategy survives varying market volatility regimes.

ADDITIONAL METRICS

CAGR	**51.87%**
Sortino Ratio	**2.65**
Turnover	**5.56x**
Total Trades	**2**
Initial Capital	**$9997.00**
Final Capital	**$15191.87**