# LATINOS TRADING

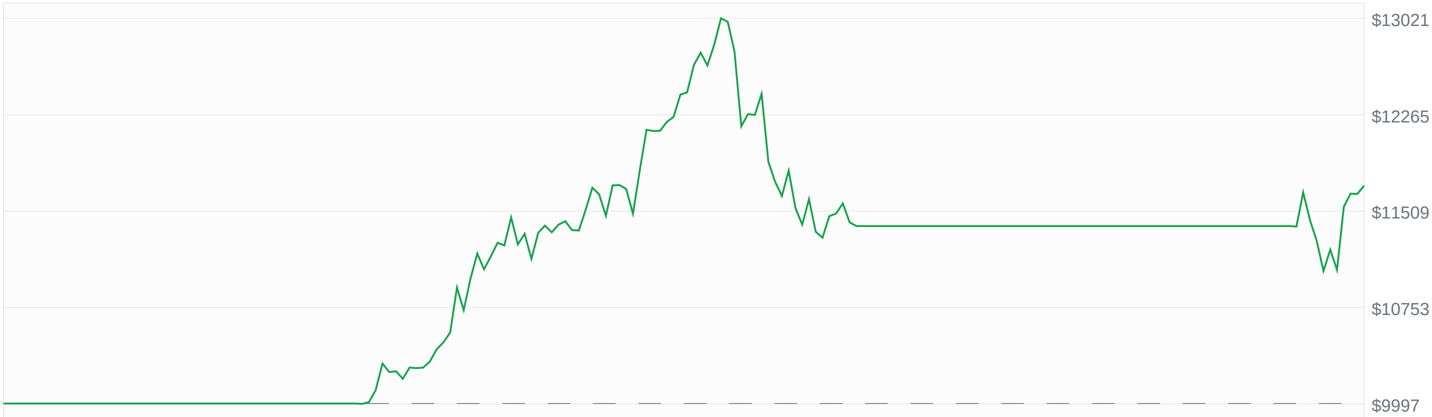
## BACKTEST REPORT

Backtest #29813 · CVX · CVX · GG4_Bollinger_Squeeze (auto)

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| +17.05% | 1.32 | 100.0% | -15.22% |

## EQUITY CURVE

202 sessions · starting at $10000.00




## ANALYST NOTE

Hera local LLM

The strategy shows strong returns, but the sample size of only two trades makes the 100% win rate statistically insignificant and potentially misleading. A 15.22% drawdown against a 17.05% gain suggests high volatility relative to the small number of opportunities. The Sharpe ratio of 1.32 appears attractive but is unreliable given the lack of data diversity. We must expand the backtest window to capture different market regimes and increase trade frequency. Until then, this result is anecdotal and not ready for live deployment or serious consideration.

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **17.05%** |
| Sortino Ratio | **0.86** |
| Turnover | **4.45x** |
| Total Trades | **2** |
| Initial Capital | **$10000.00** |
| Final Capital | **$11708.55** |

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