LATINOS TRADING

BACKTEST REPORT

Backtest #55141 · CVX · CVX · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+24.92%	1.77	100.0%	-15.22%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The CVX Bollinger Squeeze backtest shows a perfect 100% win rate and positive ROI, but this result lacks statistical significance due to only two trades executed. A 15.22% maximum drawdown indicates high volatility risk that the current sample size cannot adequately capture or validate. While the Sharpe ratio of 1.77 appears favorable, it is artificially inflated by the extremely low trade count and potential survivorship bias in a short data window. The strategy requires stress testing across a broader market regime to ensure the signals are not coincidental outliers rather than a robust edge.

ADDITIONAL METRICS

CAGR	**24.92%**
Sortino Ratio	**1.23**
Turnover	**4.53x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12496.14**

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