LATINOS TRADING

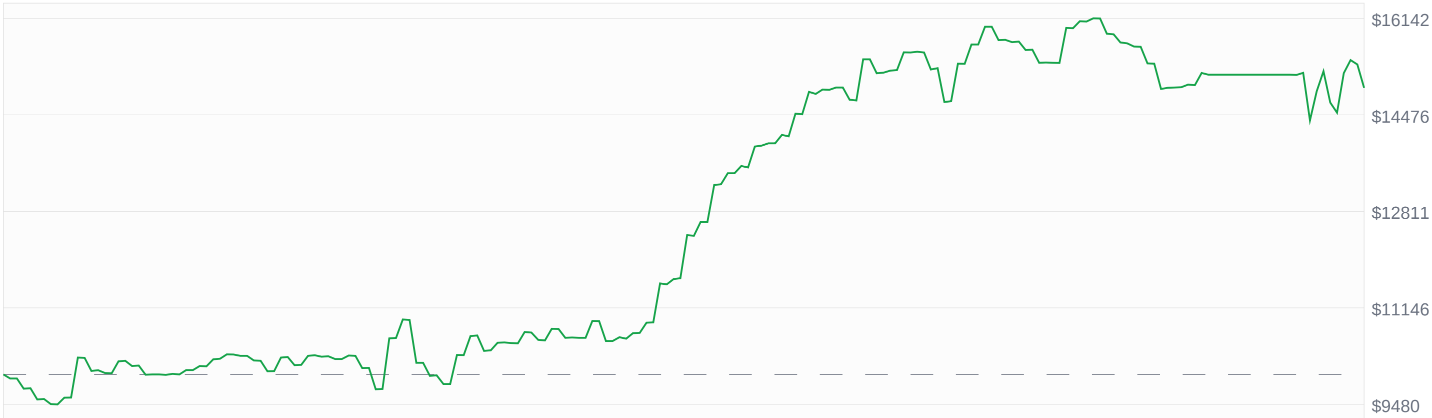
BACKTEST REPORT

Backtest #40274 · CXW · CXW · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+49.38%	1.89	50.0%	-10.92%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The CXW Bollinger Squeeze backtest shows a 49.38% ROI with a robust 1.89 Sharpe ratio, yet the strategy's viability is critically limited by only two executed trades. A 50% win rate paired with such a low trade count provides insufficient statistical confidence to validate the edge, making the maximum drawdown of 10.92% an unreliable risk metric. The apparent profitability stems from high-impact outliers rather than a consistent mean reversion pattern typical of squeeze strategies. Consequently, expanding the sample size through extended backtesting on higher volatility periods is the mandatory next step before live deployment.

ADDITIONAL METRICS

CAGR	**49.38%**
Sortino Ratio	**2.27**
Turnover	**5.53x**
Total Trades	**2**
Initial Capital	**$9997.00**
Final Capital	**$14942.20**