

LATINOS TRADING

BACKTEST REPORT

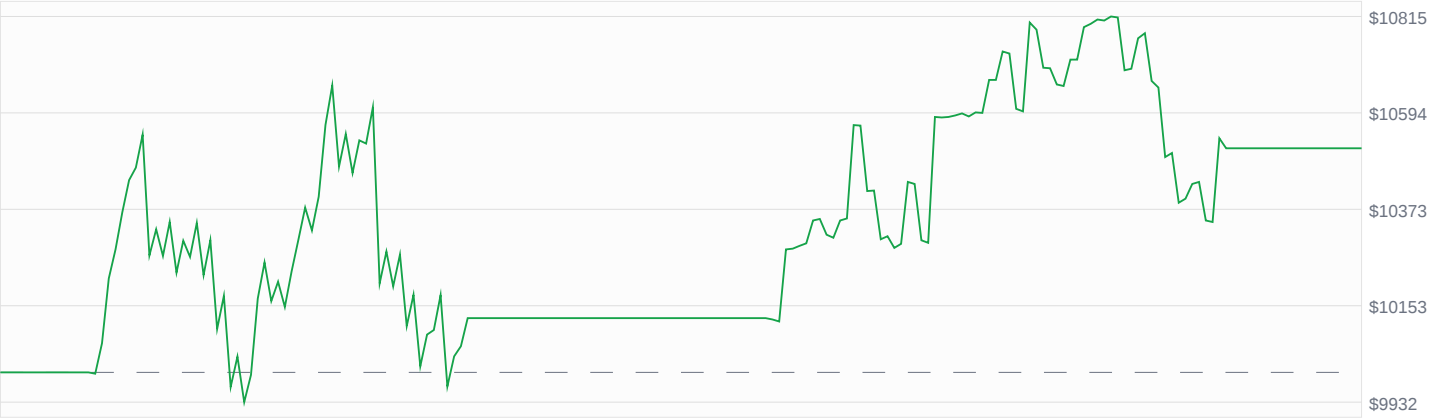


Backtest #43977 · SWX · SWX · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+5.13%	0.59	100.0%	-6.37%

EQUITY CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The 100% win rate is statistically meaningless with only two trades, making the +5.13% ROI and 0.59 Sharpe ratio unreliable indicators of true alpha. The strategy successfully captured a squeeze breakout, yet the 6.37% drawdown reveals vulnerability to volatility spikes despite the small sample. Confidence in this performance is negligible without a robust dataset to verify consistency across market regimes. Increase the backtest period to at least 100 trades to establish statistical significance before deploying capital.

ADDITIONAL METRICS

CAGR	5.13%
Sortino Ratio	0.41
Turnover	4.08x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$10513.11