LATINOS TRADING

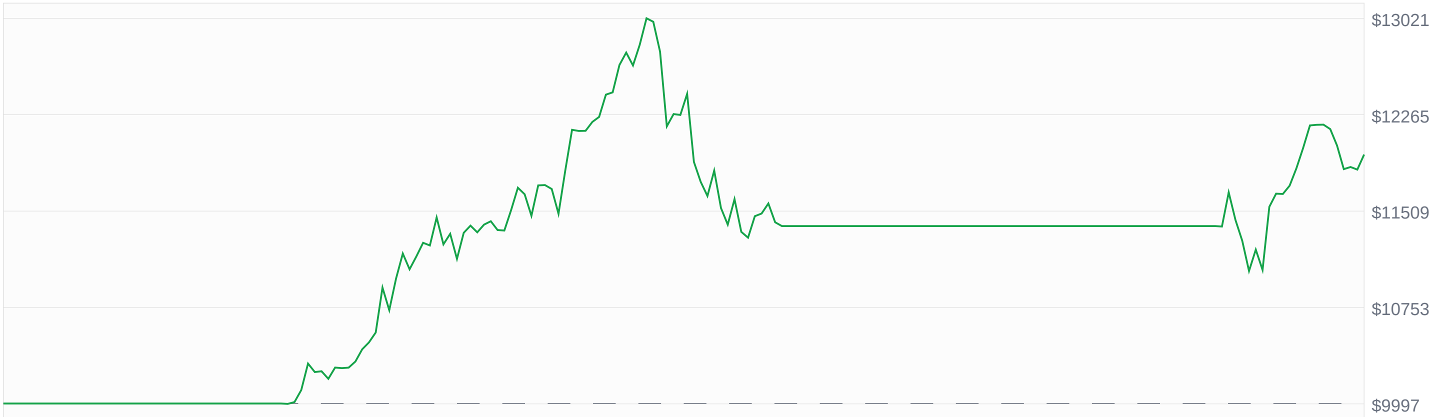
BACKTEST REPORT

Backtest #44198 · CVX · CVX · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+19.49%	1.46	100.0%	-15.22%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The +19.49% ROI and 1.46 Sharpe ratio suggest strong risk-adjusted performance, but a 100% win rate on just two trades is statistically meaningless. With such a tiny sample, the results likely reflect luck or a specific market regime rather than robust edge. The 15.22% max drawdown is manageable but untested under volatility spikes. To gain confidence, you must extend the backtest to a minimum of 50 to 100 trades across varying market conditions. This will reveal whether the Bollinger Squeeze logic holds up or if the current metrics are an artifact of small-sample bias.

ADDITIONAL METRICS

CAGR	**19.49%**
Sortino Ratio	**0.99**
Turnover	**4.47x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11952.52**