LATINOS TRADING

BACKTEST REPORT

Backtest #50390 · ESNT · ESNT · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+13.44%	1.15	100.0%	-7.08%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The ESNT Bollinger Squeeze backtest shows a deceptive 100% win rate on only two trades, creating a statistically insignificant sample that masks potential regime failure. While the +13.44% return and 1.15 Sharpe ratio look promising, the max drawdown of 7.08% suggests volatility clustering that hasn't been tested across different market cycles. Relying on such a small dataset risks overfitting, where the strategy appears perfect simply because it hasn't encountered a loss scenario yet. We must expand the historical testing window and introduce walk-forward analysis to verify robustness before live deployment. The next step is to run a Monte Carlo simulation on these parameters to assess the probability of extreme outcomes.

ADDITIONAL METRICS

CAGR	**13.44%**
Sortino Ratio	**0.88**
Turnover	**4.17x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11347.26**

Generated 2026-09-01T10:35:03Z · latinostrading.com