LATINOS TRADING

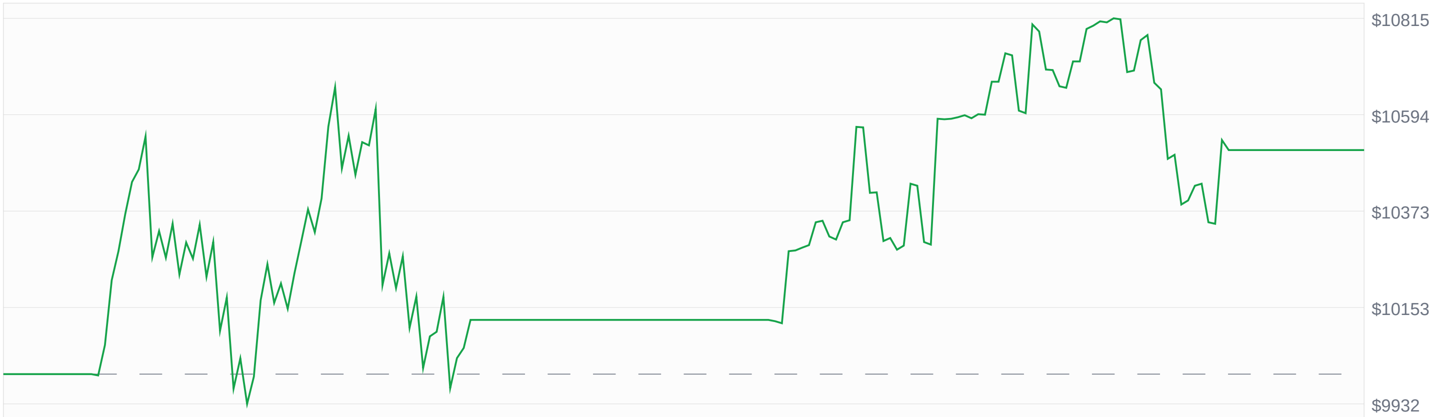
BACKTEST REPORT

Backtest #54990 · 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 SWX GG4_Bollinger_Squeeze backtest shows a perfect 100% win rate, but only across two trades, which makes the Sharpe ratio of 0.59 statistically unreliable and prone to overfitting. While the maximum drawdown of 6.37% suggests contained risk, the minimal trade count prevents any meaningful assessment of strategy robustness in varying market regimes. We must treat these metrics as preliminary indicators rather than validated performance, as the sample size is too small to confirm consistent alpha generation. The next concrete step is to expand the testing window to at least 50 trades to validate whether the Bollinger Squeeze logic holds under different volatility regimes.

ADDITIONAL METRICS

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