LATINOS TRADING

BACKTEST REPORT

Backtest #50249 · CVBF · CVBF · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+13.26%	0.95	100.0%	-5.77%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The CVBF Bollinger Squeeze backtest shows a perfect 100% win rate, but this statistical signal is entirely unreliable given only two trades. Such a small sample size creates a misleadingly high Sharpe ratio of 0.95 and fails to capture regime changes or false positives. The modest 5.77% drawdown is inconclusive and does not prove robustness across different market conditions. You must run a forward test with a minimum of 100 trades to validate if the strategy generates genuine alpha or merely fits the noise.

ADDITIONAL METRICS

CAGR	**13.26%**
Sortino Ratio	**1.16**
Turnover	**4.19x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11329.29**

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