# LATINOS TRADING

## BACKTEST REPORT

Backtest #53038 · CVBF · CVBF · GG4_Bollinger_Squeeze (auto)

| ROI | Sharpe | Win Rate | Max Drawdown |
| --- | --- | --- | --- |
| +11.65% | 0.85 | 100.0% | -6.09% |

## EQUITY CURVE

202 sessions · starting at $10000.00


## ANALYST NOTE

Hera local LLM

The CVBF backtest shows a perfect win rate, but the extreme 100% success on only two trades renders the strategy statistically meaningless. A Sharpe ratio of 0.85 confirms weak risk-adjusted returns, and the 6.09% drawdown indicates significant volatility despite the short sample. We cannot validate this Bollinger Squeeze logic with such limited data points. The next step is to backtest this strategy over a longer historical period to assess its robustness across different market regimes.

## ADDITIONAL METRICS

| | |
| --- | --- |
| CAGR | **11.65%** |
| Sortino Ratio | **1.04** |
| Turnover | **4.17x** |
| Total Trades | **2** |
| Initial Capital | **$10000.00** |
| Final Capital | **$11168.50** |

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