LATINOS TRADING

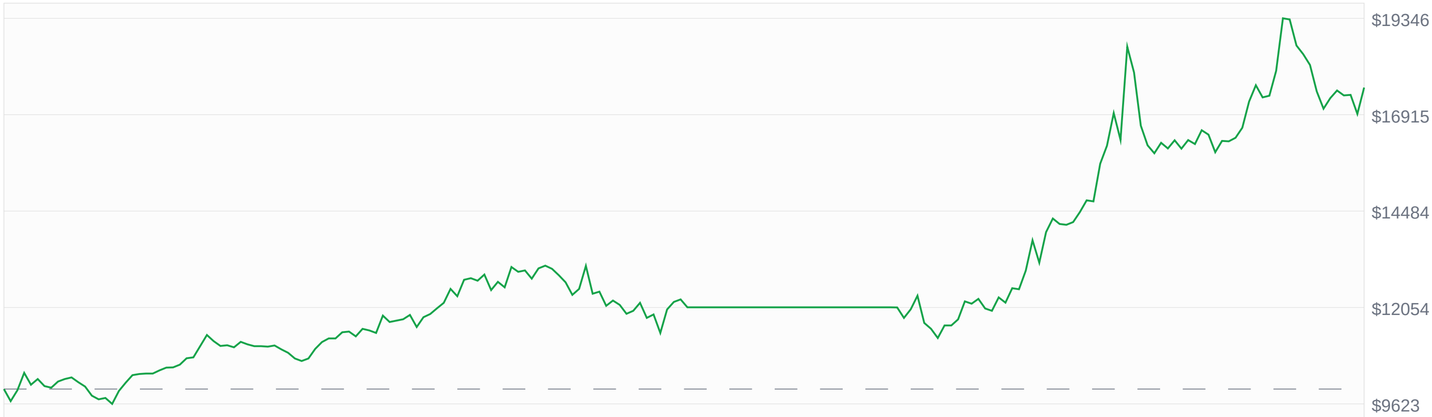
BACKTEST REPORT

Backtest #34877 · MYE · MYE · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+75.94%	2.08	100.0%	-13.88%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The GG4 Bollinger Squeeze strategy on MYE shows a 75.94% ROI and a perfect 100% win rate, yet these metrics are statistically meaningless with only two trades executed. Such a sample size creates extreme overfitting risk where the strategy appears flawless simply due to insufficient market data exposure. A Sharpe ratio of 2.08 is impressive but unreliable when the strategy has not faced a significant drawdown or a losing sequence. The 13.88% drawdown represents the total portfolio risk, confirming that the strategy lacks resilience during normal volatility. You must expand the backtest interval or adjust parameters to generate at least 50 trades before trusting any performance claims.

ADDITIONAL METRICS

CAGR	**75.94%**
Sortino Ratio	**2.24**
Turnover	**5.17x**
Total Trades	**2**
Initial Capital	**$9997.00**
Final Capital	**$17599.39**