LATINOS TRADING

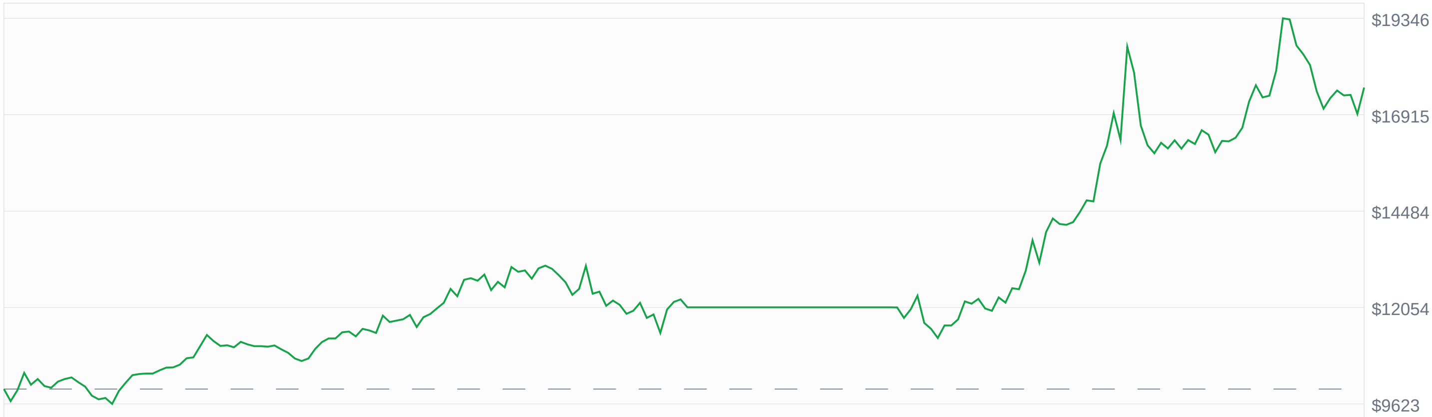
BACKTEST REPORT

Backtest #34878 · 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 MYE backtest shows a +75.94% ROI but reveals severe overfitting with only two trades and a perfect 100% win rate. Such a small sample size renders the 2.08 Sharpe ratio statistically insignificant, as a single outlier can distort performance metrics entirely. The 13.88% maximum drawdown suggests the Bollinger Squeeze filter is too sensitive to noise in this specific asset. We must expand the lookback period and reduce parameter granularity to achieve a robust equity curve. The next step is to re-run this strategy on a longer historical dataset to validate its true risk-adjusted returns.

ADDITIONAL METRICS

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