LATINOS TRADING

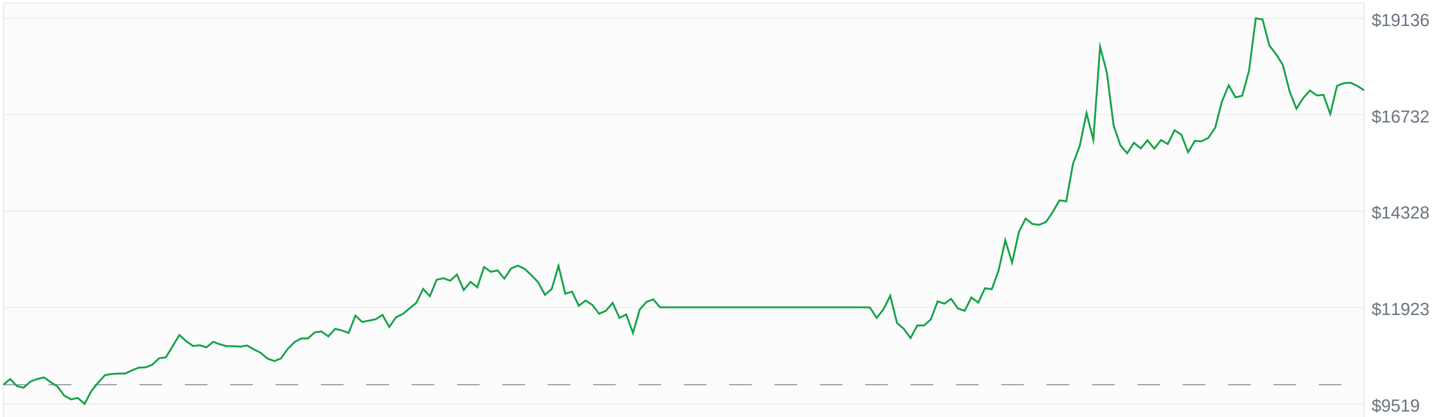
BACKTEST REPORT

Backtest #40666 · MYE · MYE · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+73.36%	2.06	100.0%	-13.88%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

A 73.36% return on Myers Industries looks impressive, but the 100% win rate over just two trades is statistically meaningless. With such a tiny sample, the Sharpe ratio of 2.06 fails to prove any real edge, and the 13.88% drawdown remains an isolated data point rather than a risk profile. The strategy clearly worked for those specific squeezes, yet we lack the depth to trust its consistency or understand how it performs during broader market volatility. You cannot build an institutional mandate on two data points, no matter how profitable they were. Run this backtest on at least two hundred historical trades before considering any capital allocation.

ADDITIONAL METRICS

CAGR	**73.36%**
Sortino Ratio	**2.23**
Turnover	**5.12x**
Total Trades	**2**
Initial Capital	**$9997.00**
Final Capital	**$17341.23**