LATINOS TRADING

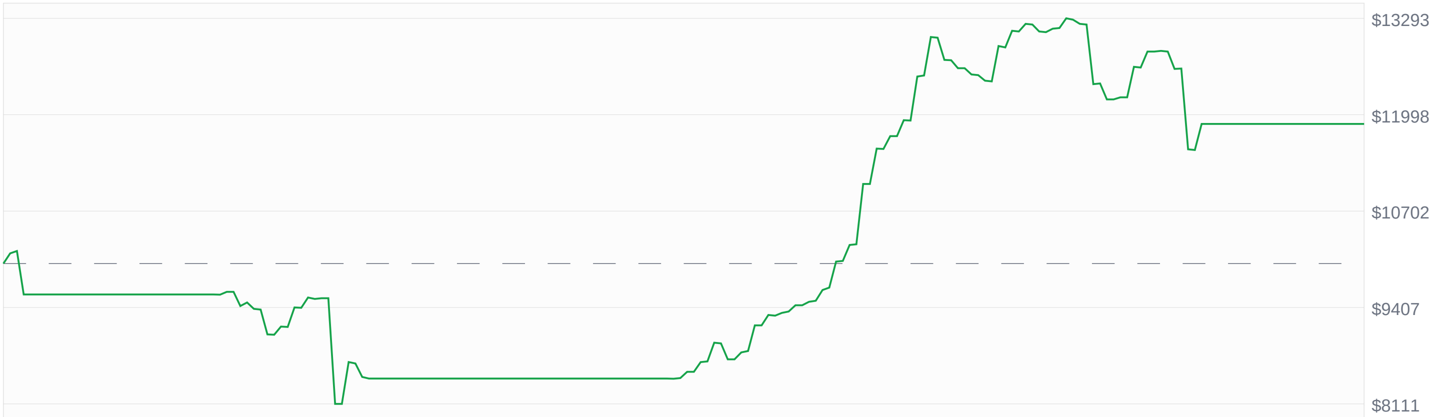
BACKTEST REPORT

Backtest #44748 · MAX · MAX · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+18.74%	0.88	33.3%	-15.46%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The 18.74% return on MAX using the GG4_Bollinger_Squeeze strategy masks a fragile foundation, as the 0.88 Sharpe ratio and 33.3% win rate indicate high variance with few winning trades. With only three total trades, the sample size is statistically insignificant, meaning the results likely reflect luck rather than a robust edge. The 15.46% maximum drawdown further confirms that the strategy lacks sufficient risk control to withstand typical market volatility. This configuration is not yet viable for live capital deployment due to the absence of statistical confidence. The immediate next step is to extend the backtest period to at least one hundred trades to validate whether the positive expectancy persists across different market regimes.

ADDITIONAL METRICS

CAGR	**18.74%**
Sortino Ratio	**0.59**
Turnover	**5.79x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$11873.94**