LATINOS TRADING

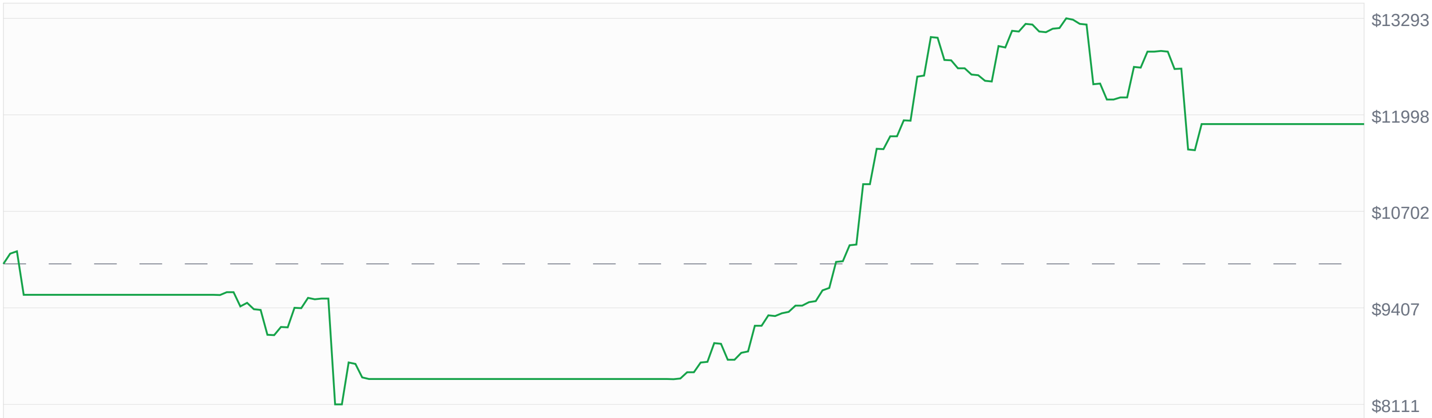
BACKTEST REPORT

Backtest #44750 · 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% ROI is driven entirely by a single large winner, as evidenced by the 33.3% win rate across only three total trades. With such a minimal sample size, the 0.88 Sharpe ratio lacks statistical significance and cannot validate the strategy's true edge. The 15.46% max drawdown indicates high volatility relative to the gains, suggesting poor risk-adjusted performance for the capital deployed. Do not deploy this strategy live; instead, extend the backtest period to at least fifty trades to establish a reliable baseline for the Bollinger Squeeze logic on MAX.

ADDITIONAL METRICS

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