LATINOS TRADING

BACKTEST REPORT

Backtest #53368 · MET · MET · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+17.26%	1.27	50.0%	-6.62%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The MET GG4 Bollinger Squeeze backtest shows a +17.26% ROI but lacks statistical significance due to only two trades. A perfect 50% win rate on such a small sample size is coincidental rather than indicative of an edge. While the 1.27 Sharpe ratio and 6.62% drawdown suggest acceptable risk parameters, the results are highly unstable. The next step is to expand the sample size by running a longer historical simulation before deploying live capital.

ADDITIONAL METRICS

CAGR	**17.26%**
Sortino Ratio	**1.07**
Turnover	**4.06x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11729.59**

Generated 2026-09-02T20:06:25Z · latinostrading.com