LATINOS TRADING

BACKTEST REPORT

Backtest #53510 · MPB · MPB · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+13.51%	0.97	100.0%	-8.75%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The MPB GG4_Bollinger_Squeeze strategy achieved a perfect 100% win rate and +13.51% ROI, yet the 8.75% drawdown and single-digit trade count severely undermine statistical confidence. A sample size of only two trades creates a high risk of overfitting, making the 0.97 Sharpe ratio unreliable for live deployment. The strategy likely failed to encounter sufficient market volatility to trigger the Bollinger Squeeze condition, or exited prematurely. Before live trading, run a backtest on at least 100 historical candles across multiple sessions to validate robustness and ensure the results generalize beyond this narrow sample.

ADDITIONAL METRICS

CAGR	**13.51%**
Sortino Ratio	**0.65**
Turnover	**4.15x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11354.25**

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