LATINOS TRADING

BACKTEST REPORT

Backtest #53527 · 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

The MYE Bollinger Squeeze strategy delivered a 73.36% return with a perfect win rate, yet the statistical confidence is negligible given only two trades. Such a low trade count creates a high risk of overfitting, as the 13.88% drawdown suggests significant volatility exposure masked by limited data. The 2.06 Sharpe ratio appears robust but is unreliable without a broader sample to validate consistency across different market regimes. A mandatory next step is to execute a walk-forward analysis to confirm if these results persist out-of-sample before deployment.

ADDITIONAL METRICS

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