LATINOS TRADING

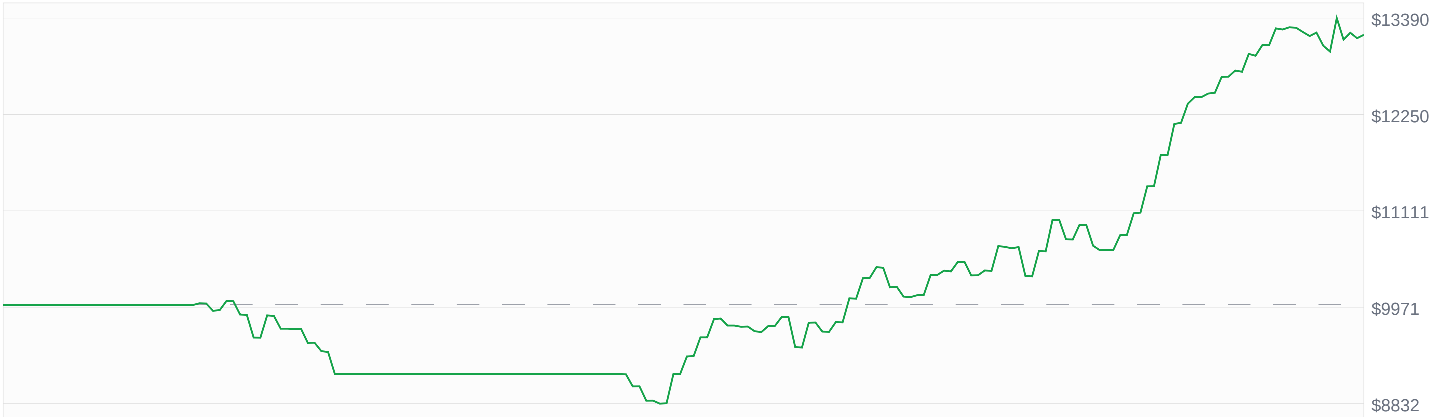
BACKTEST REPORT

Backtest #54975 · MMSI · MMSI · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+31.88%	2.08	50.0%	-9.07%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The MMSI GG4 Bollinger Squeeze backtest shows a +31.88% ROI and a Sharpe of 2.08, but the 50% win rate and meager sample of two trades limit statistical confidence significantly. A 9.07% drawdown indicates moderate volatility risk, suggesting the strategy lacks robustness without more data points to validate performance consistency. Consequently, any observed alpha could be a statistical anomaly rather than a repeatable edge, demanding caution before live deployment. The immediate next step is to run a longer historical backtest or expand the parameter space to gather enough trades for meaningful reliability metrics.

ADDITIONAL METRICS

CAGR	**31.88%**
Sortino Ratio	**1.96**
Turnover	**4.16x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$13191.78**

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