LATINOS TRADING

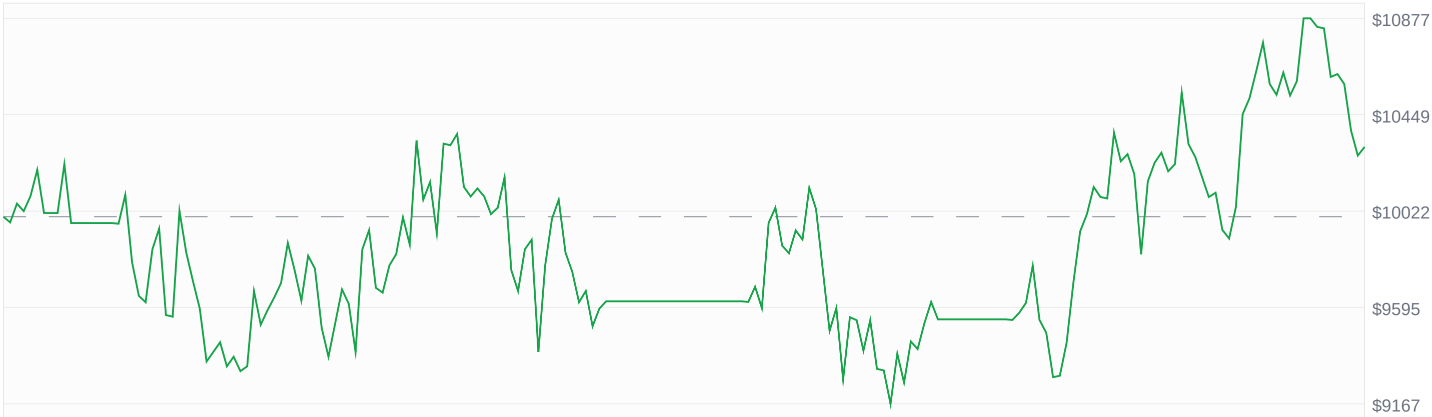
BACKTEST REPORT

Backtest #55699 · MCHB · MCHB · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+3.03%	0.28	25.0%	-11.00%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The MCHB Bollinger Squeeze backtest shows a statistically insignificant result with only four trades, rendering the 25% win rate and 0.28 Sharpe ratio unreliable for live deployment. While the strategy managed a modest 3.03% return, the 11% maximum drawdown indicates substantial volatility risk per trade that lacks sufficient sample validation. We cannot confirm the alpha signal with current data volume, as the sample size fails to meet standard statistical thresholds for institutional confidence. The next step is to expand the backtest window to capture at least 100 trades or filter the strategy to a higher time frame with more liquidity. This approach will determine if the observed performance is a genuine edge or a statistical

ADDITIONAL METRICS

CAGR	**3.03%**
Sortino Ratio	**0.26**
Turnover	**7.86x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$10306.38**

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.