LATINOS TRADING

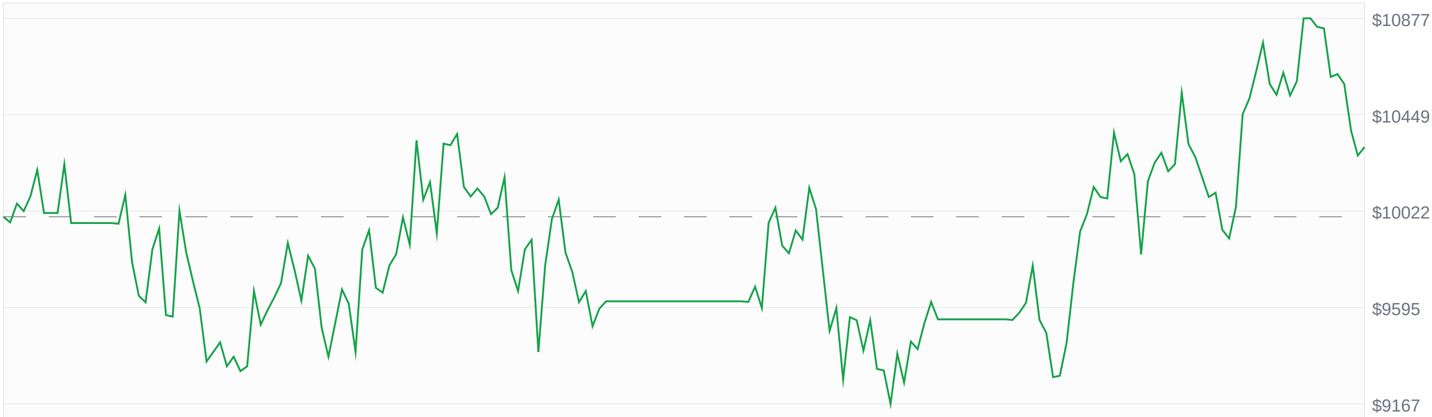
BACKTEST REPORT

Backtest #55700 · 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 severe underperformance with a +3.03% ROI and a critically low 0.28 Sharpe ratio, indicating poor risk-adjusted returns. Only 25% of the four executed trades were winners, while an 11.00% maximum drawdown suggests the strategy lacks sufficient filtering for this asset's volatility. With merely four trades in the sample, any statistical conclusion is highly unreliable and prone to overfitting noise rather than capturing a genuine edge. The primary failure lies in the strategy's inability to maintain capital during drawdown periods without generating consistent profit. A mandatory next step is to expand the historical lookback period or adjust the Bollinger Band parameters to filter out low-conviction

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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