LATINOS TRADING

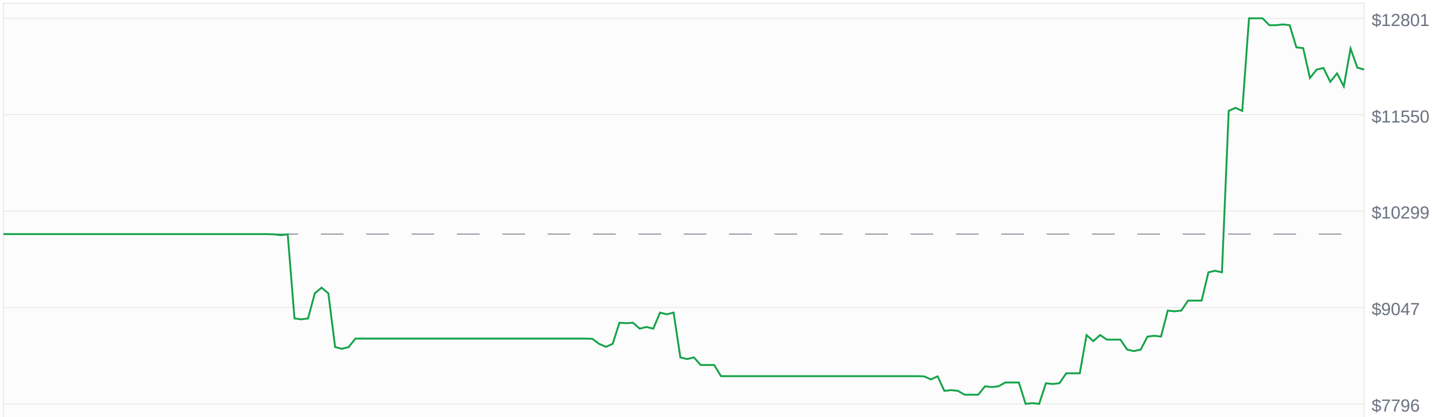
BACKTEST REPORT

Backtest #40571 · MATV · MATV · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+21.32%	0.85	33.3%	-17.22%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The MATV GG4_Bollinger_Squeeze backtest shows a positive ROI of +21.32% but suffers from severe overfitting risks, evidenced by only three total trades and a statistically insignificant win rate of 33.3%. A Sharpe ratio of 0.85 indicates mediocre risk-adjusted returns, while the 17.22% maximum drawdown suggests high volatility exposure that could not be properly calibrated in this small sample. We cannot validate strategy robustness with such limited data, as the results likely reflect noise rather than a sustainable alpha edge. The next step is to run a longer backtest across multiple market regimes to assess stability and confirm whether the signal logic holds under stress.

ADDITIONAL METRICS

CAGR	**21.32%**
Sortino Ratio	**0.82**
Turnover	**5.57x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$12135.89**

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