LATINOS TRADING

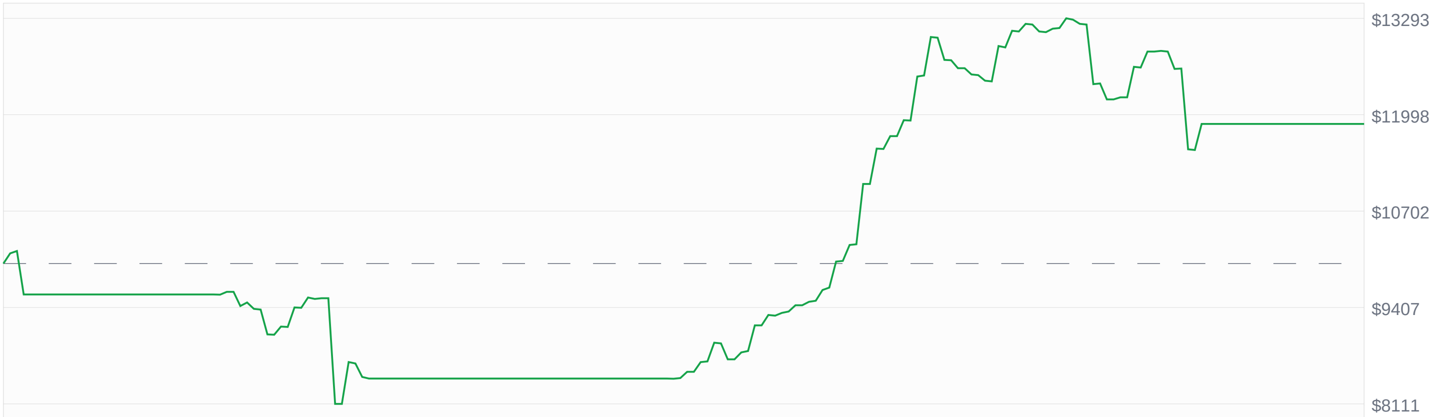
BACKTEST REPORT

Backtest #44751 · MAX · MAX · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+18.74%	0.88	33.3%	-15.46%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The MAX Bollinger Squeeze backtest shows a positive 18.74% return driven by a single high-impact trade, yet the 33.3% win rate and 15.46% drawdown reveal significant fragility in a sample of only three trades. With such a small dataset, the Sharpe ratio of 0.88 lacks statistical confidence, suggesting the strategy might be overfitting to specific volatility events rather than capturing a robust mean-reversion pattern. The strategy effectively identified a squeeze breakout but failed to filter out false signals, leading to underperformance during consolidation periods. Before deploying live capital, we must expand the test window or add volume confirmation filters to ensure the strategy generalizes beyond this narrow sample.

ADDITIONAL METRICS

CAGR	**18.74%**
Sortino Ratio	**0.59**
Turnover	**5.79x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$11873.94**