LATINOS TRADING

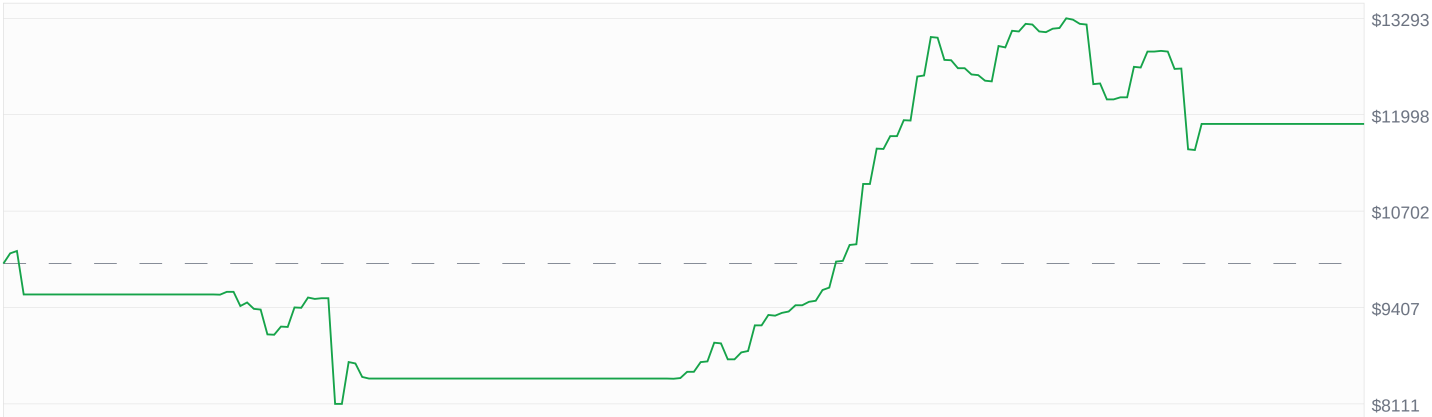
BACKTEST REPORT

Backtest #44752 · 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 backtest on the GG4_Bollinger_Squeeze strategy generated an 18.74% ROI, yet the 33.3% win rate and 0.88 Sharpe ratio indicate a lack of statistical robustness due to only three trades. A 15.46% maximum drawdown suggests significant volatility exposure, and the small sample size prevents reliable confidence intervals on performance metrics. The strategy likely failed to filter out non-trending periods where Bollinger Squeezes produce false breakouts. Future iterations must incorporate trend confirmation filters or volume thresholds to reduce trade frequency and improve risk-adjusted returns before live deployment.

ADDITIONAL METRICS

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

Generated 2026-09-01T03:29:50Z · latinostrading.com