LATINOS TRADING

BACKTEST REPORT

Backtest #53369 · MET · MET · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+17.26%	1.27	50.0%	-6.62%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The MET Bollinger Squeeze backtest shows a modest 17.26% return with a 1.27 Sharpe, yet the 50% win rate and minimal 6.62% drawdown offer no statistical confidence given only two trades. Such a tiny sample size makes the strategy's performance highly volatile and likely overfitted to a specific short-term market regime rather than robust. The limited trade count prevents reliable assessment of how the strategy handles prolonged trends or sudden volatility spikes outside the squeeze window. Before deploying capital live, you must expand the backtest window or adjust parameters to generate a statistically significant dataset of at least 50 trades.

ADDITIONAL METRICS

CAGR	**17.26%**
Sortino Ratio	**1.07**
Turnover	**4.06x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11729.59**

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