# LATINOS TRADING

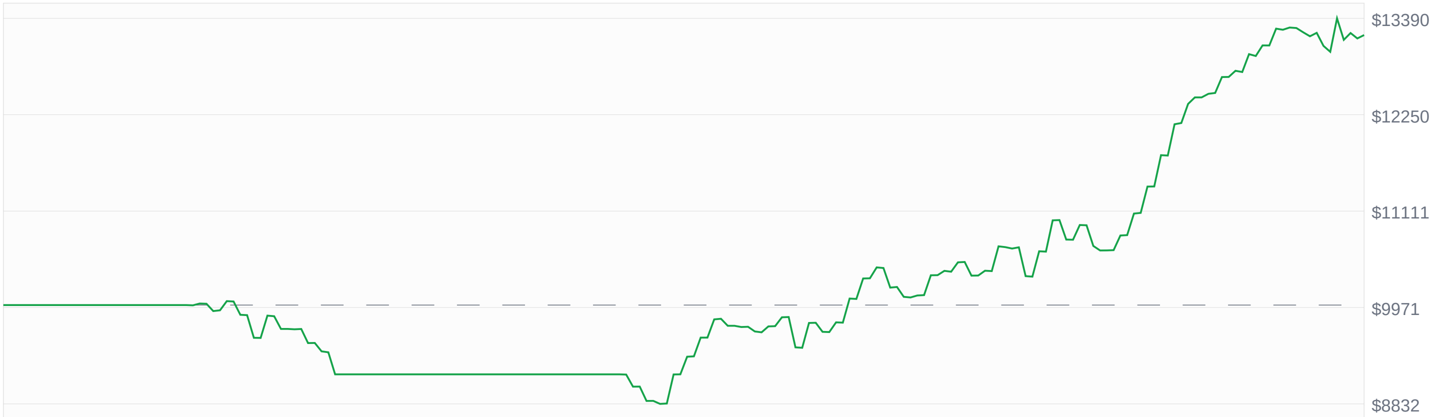
## BACKTEST REPORT

Backtest #54974 · MMSI · MMSI · GG4_Bollinger_Squeeze (auto)

| ROI | Sharpe | Win Rate | Max Drawdown |
| --- | --- | --- | --- |
| +31.88% | 2.08 | 50.0% | -9.07% |

## EQUITY CURVE

202 sessions · starting at $10000.00




## ANALYST NOTE

Hera local LLM

The MMSI Bollinger Squeeze strategy achieved a 31.88% ROI with a strong 2.08 Sharpe ratio, yet the 50% win rate and merely 9.07% drawdown are misleading given the sample size of only two trades. Such a small dataset lacks statistical significance, creating a high risk of overfitting that invalidates the observed performance metrics. Without more data points, we cannot confidently distinguish between genuine edge and random noise in the results. The next step is to execute a forward test or expand the backtest window to accumulate at least fifty trades before deploying real capital.

## ADDITIONAL METRICS

| | |
| --- | --- |
| CAGR | **31.88%** |
| Sortino Ratio | **1.96** |
| Turnover | **4.16x** |
| Total Trades | **2** |
| Initial Capital | **$10000.00** |
| Final Capital | **$13191.78** |