LATINOS TRADING

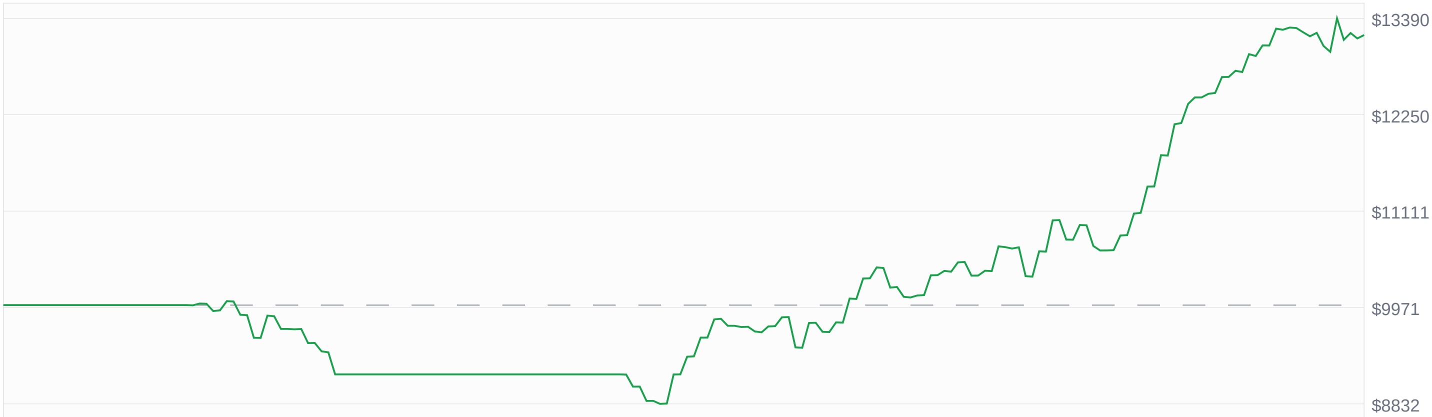
BACKTEST REPORT

Backtest #43960 · 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 +31.88% return and 2.08 Sharpe ratio are statistically meaningless due to only two total trades. A 50% win rate with a 9.07% max drawdown suggests the strategy relies on asymmetric payoff rather than consistent directional accuracy. The Bollinger Squeeze filter likely captured a rare volatility expansion event, making the results highly overfit to this specific sample. Statistical confidence is effectively zero without a minimum of thirty to fifty trades to validate the equity curve. Increase the backtest period to at least three years to establish a reliable baseline before considering live deployment.

ADDITIONAL METRICS

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

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