LATINOS TRADING

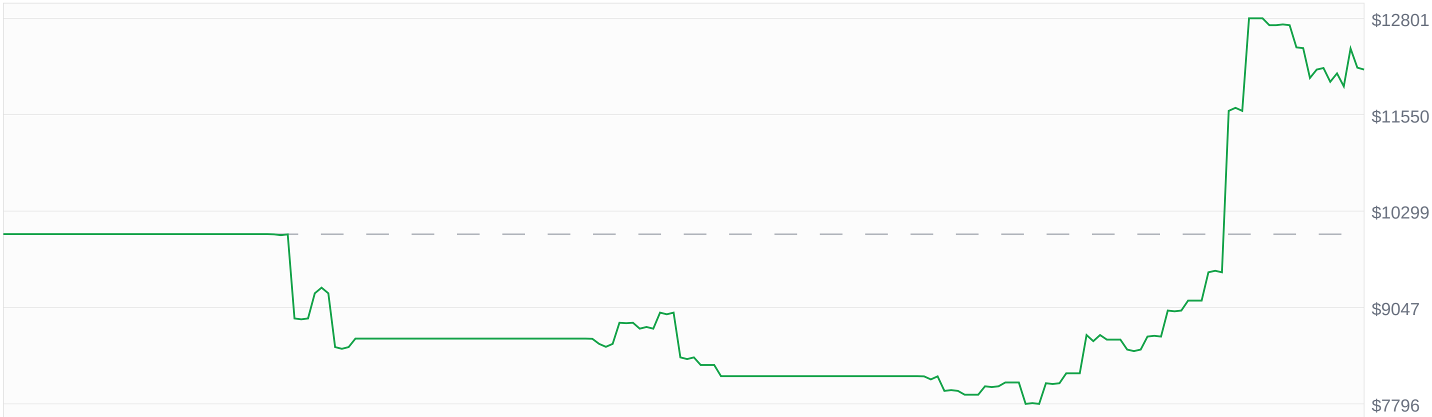
BACKTEST REPORT

Backtest #53426 · MATV · MATV · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+21.32%	0.85	33.3%	-17.22%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The GG4_Bollinger_Squeeze strategy generated +21.32% ROI on MATV with a low win rate of 33.3% and a Sharpe ratio of 0.85, indicating returns driven by high-risk, low-frequency outliers rather than consistent alpha. The 17.22% maximum drawdown across only three trades reveals statistically insignificant results that cannot reliably predict future performance or validate the strategy's robustness. This limited sample size suggests the observed profitability may be noise from a single large winner rather than a sustainable edge in the current market regime. To distinguish signal from noise, the next step is to retest the Bollinger Squeeze logic on a different asset with higher trade frequency to evaluate statistical stability.

ADDITIONAL METRICS

CAGR	**21.32%**
Sortino Ratio	**0.82**
Turnover	**5.57x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$12135.89**