LATINOS TRADING

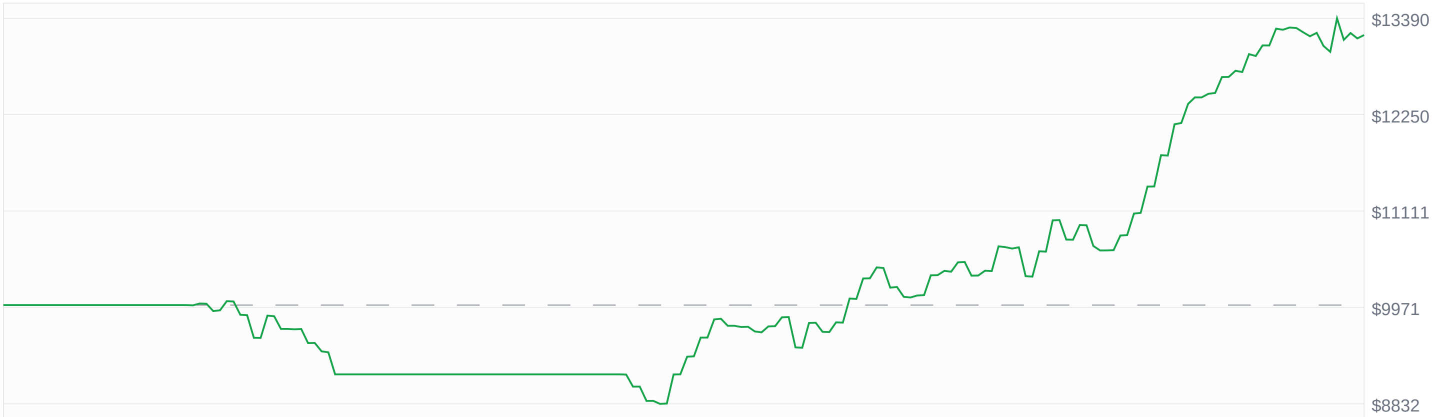
BACKTEST REPORT

Backtest #54976 · 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 Bollinger Squeeze strategy on MMSI generated a nominal +31.88% return with a Sharpe of 2.08, yet the 50% win rate and mere two trades offer statistically insignificant confidence for institutional deployment. The 9.07% drawdown reveals high volatility exposure, indicating the strategy lacks robustness during extended consolidation phases where squeezes frequently fail to materialize as breakouts. Without additional filter layers, such as volume confirmation or trend alignment, the signal-to-noise ratio remains too low to justify live capital allocation. We must expand the backtest horizon to at least 100 trades or integrate a volatility filter before considering this approach viable for production systems.

ADDITIONAL METRICS

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

Generated 2026-09-02T10:28:01Z · latinostrading.com