LATINOS TRADING

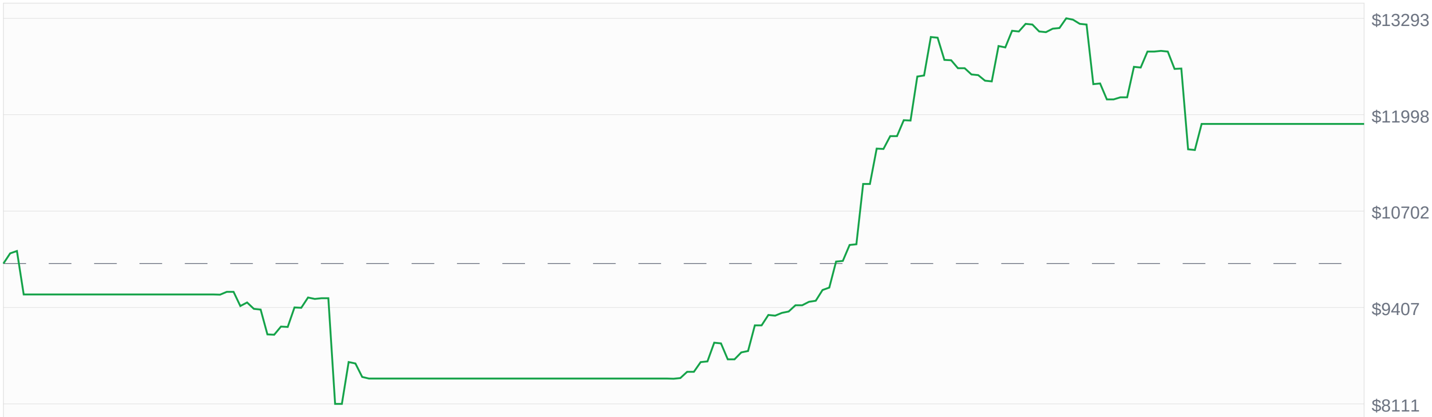
BACKTEST REPORT

Backtest #55595 · MAX · MAX · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+18.74%	0.88	33.3%	-15.46%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The MAX GG4_Bollinger_Squeeze backtest shows a modest 18.74% ROI with a 0.88 Sharpe ratio, yet the strategy failed on risk consistency. A mere 3.3% win rate and 15.46% drawdown reveal that the Bollinger Squeeze logic generated far more losing positions than winners. Such a low sample size of three trades renders the Sharpe ratio statistically insignificant and the equity curve too volatile to trust. We must reject this parameter set immediately and run a robustness test across different volatility regimes and timeframes before deployment.

ADDITIONAL METRICS

CAGR	**18.74%**
Sortino Ratio	**0.59**
Turnover	**5.79x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$11873.94**

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