LATINOS TRADING

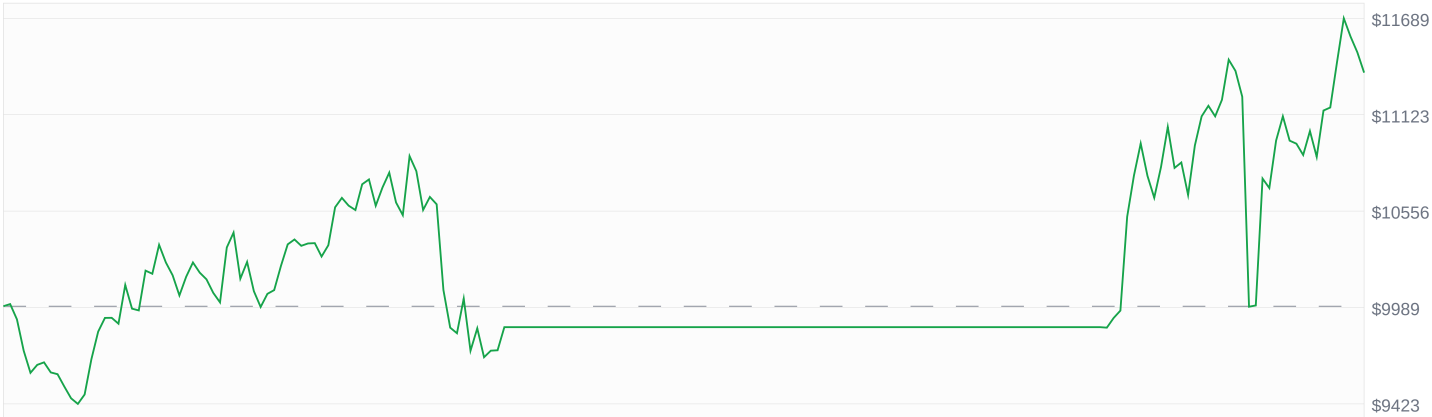
BACKTEST REPORT

Backtest #28090 · DHR · DHR · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+13.66%	0.81	50.0%	-12.42%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The +13.66% ROI is impressive but statistically meaningless with only two trades, rendering the 0.81 Sharpe ratio and 50% win rate devoid of predictive power. This tiny sample size cannot validate the Bollinger Squeeze logic, exposing the strategy to severe overfitting risk and random variance rather than genuine market edge. The 12.42% max drawdown is acceptable, yet the lack of trade frequency prevents robust risk assessment across varying market conditions. I recommend running a walk-forward analysis on a decade of data to establish statistical confidence before any deployment.

ADDITIONAL METRICS

CAGR	**13.66%**
Sortino Ratio	**0.59**
Turnover	**4.11x**
Total Trades	**2**
Initial Capital	**$9997.00**
Final Capital	**$11369.84**