LATINOS TRADING

BACKTEST REPORT

Backtest #49774 · HG · HG · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+8.60%	0.73	66.7%	-9.95%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The HG Bollinger Squeeze backtest shows a +8.60% return on just three trades, which is statistically insignificant and prone to overfitting. A Sharpe ratio of 0.73 indicates mediocre risk-adjusted returns, while the 9.95% drawdown suggests the strategy lacks robust downside protection during volatility spikes. Although the 66.7% win rate looks promising, such a small sample size fails to validate the edge or reveal hidden regime dependencies. We must expand the test horizon across multiple market cycles before considering live deployment. Next, run a walk-forward analysis on at least 100 trades to confirm stability and calculate a reliable confidence interval.

ADDITIONAL METRICS

CAGR	**8.60%**
Sortino Ratio	**0.60**
Turnover	**6.09x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$10860.15**

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