# LATINOS TRADING

## BACKTEST REPORT

Backtest #55084 · HCC · HCC · GG4_Bollinger_Squeeze (auto)

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| -0.79% | 0.11 | 33.3% | -24.76% |

## EQUITY CURVE

202 sessions · starting at $9997.00


## ANALYST NOTE

Hera local LLM

The HCC Bollinger Squeeze backtest failed to generate alpha, recording a -0.79% ROI and a dangerously low 33.3% win rate across only three trades. With a Sharpe ratio of 0.11 and a maximum drawdown of 24.76%, the strategy lacks statistical robustness and risk-adjusted efficiency. Such a small sample size renders these metrics highly unreliable and statistically insignificant for institutional deployment. The primary issue appears to be insufficient market volatility triggering the squeeze logic or extreme noise in the recent price action. The next logical step is to expand the backtest window to capture more cycles and compare results against a volatility-adjusted filter.

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **-0.79%** |
| Sortino Ratio | **0.07** |
| Turnover | **5.37x** |
| Total Trades | **3** |
| Initial Capital | **$9997.00** |
| Final Capital | **$9924.15** |

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