LATINOS TRADING

BACKTEST REPORT

Backtest #44787 · DHR · DHR · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+8.34%	0.55	66.7%	-12.08%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The 66.7 percent win rate and positive alpha are misleading due to the tiny sample of three trades, offering negligible statistical confidence in the strategy's edge. While the 0.55 Sharpe ratio is acceptable, the 12.08 percent max drawdown is disproportionately high relative to the modest 8.34 percent return, indicating poor risk-adjusted performance. The Bollinger Squeeze logic likely captured only a single favorable volatility expansion, failing to demonstrate consistent alpha generation across market regimes. This limited data suggests the model overfits to recent price action rather than identifying robust structural patterns. Run an extended backtest over at least five years with out-of-sample validation to determine if these results

ADDITIONAL METRICS

CAGR	**8.34%**
Sortino Ratio	**0.38**
Turnover	**5.94x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$10837.59**