LATINOS TRADING

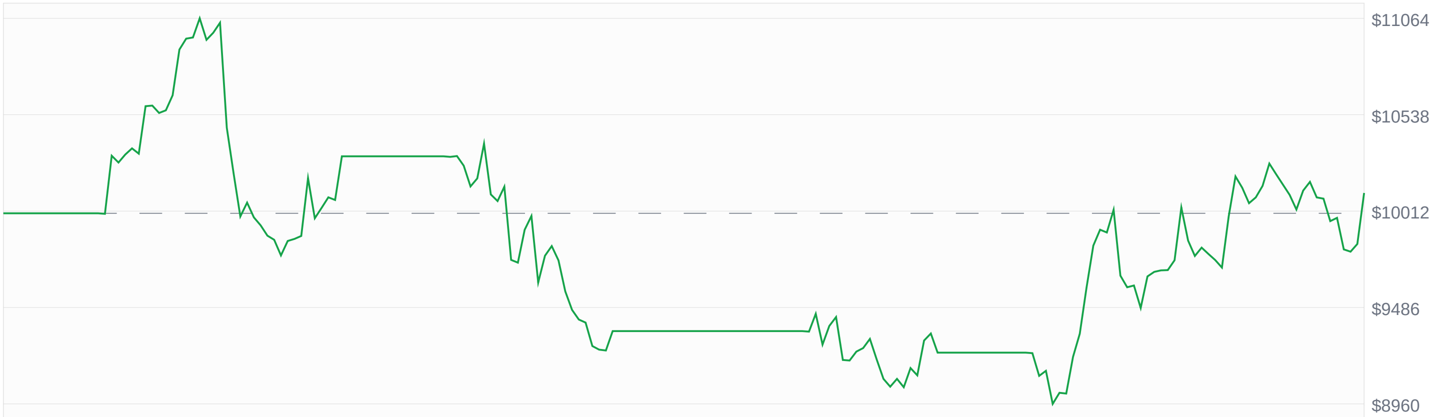
BACKTEST REPORT

Backtest #53535 · BHRB · BHRB · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+1.08%	0.17	50.0%	-19.01%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The BHRB Bollinger Squeeze backtest shows a +1.08% ROI with a 50% win rate, but the sample size of only four trades offers no statistical confidence for live deployment. A Sharpe ratio of 0.17 indicates poor risk-adjusted returns, while the 19% maximum drawdown reveals significant vulnerability to volatility during the test period. The strategy failed to generate enough consistent wins to overcome transaction costs or protect capital effectively in this specific market regime. A concrete next step is to increase the lookback period for the squeeze calculation or add a volume filter to reduce false signals. This analysis remains educational and does not constitute investment advice.

ADDITIONAL METRICS

CAGR	**1.08%**
Sortino Ratio	**0.13**
Turnover	**7.79x**
Total Trades	**4**
Initial Capital	**$10000.00**
Final Capital	**$10110.79**

Generated 2026-09-03T06:56:23Z · latinostrading.com