LATINOS TRADING

BACKTEST REPORT

Backtest #53974 · HFWA · HFWA · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+8.88%	0.62	100.0%	-7.70%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The HFWA Bollinger Squeeze backtest shows a deceptive 100% win rate driven by a mere two trades, which statistically lacks any meaningful confidence interval. While the 8.88% ROI and 0.62 Sharpe ratio look positive on paper, the sample size is too small to validate the strategy under varied market conditions. The 7.70% max drawdown indicates contained risk but does not prove robustness against prolonged trends or volatility spikes. Increasing the number of trades to at least 50 is essential before deploying this signal in a live environment.

ADDITIONAL METRICS

CAGR	**8.88%**
Sortino Ratio	**0.43**
Turnover	**4.09x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$10887.64**

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