LATINOS TRADING

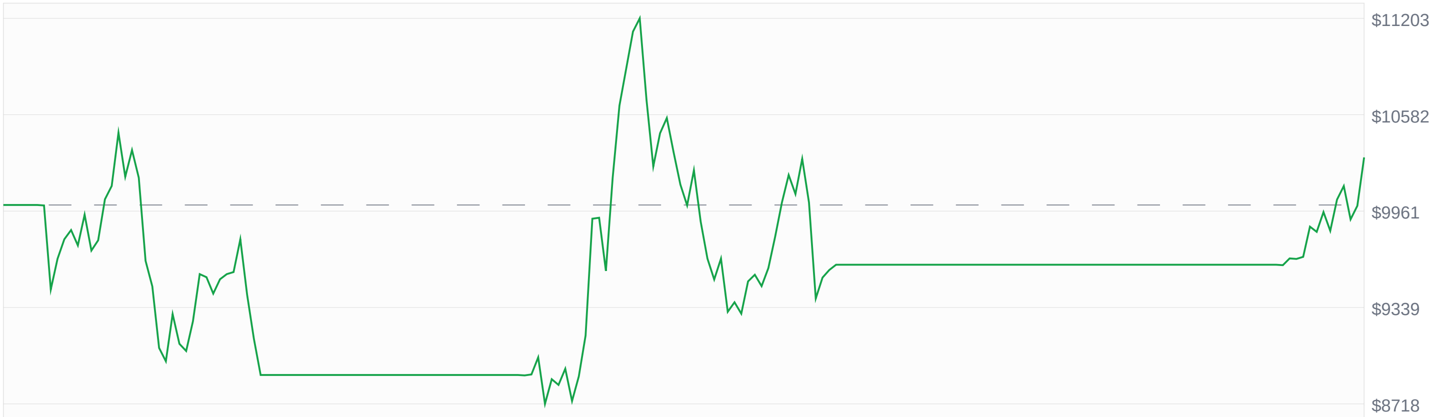
BACKTEST REPORT

Backtest #55773 · DEC · DEC · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+3.04%	0.27	66.7%	-16.99%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The DEC Bollinger Squeeze backtest shows a modest 3.04% return but reveals severe undercapitalization with only three trades. A Sharpe ratio of 0.27 and a 16.99% drawdown indicate poor risk-adjusted performance and high volatility relative to gains. Statistical significance is currently absent due to the tiny sample size, rendering confidence intervals too wide for actionable conclusions. We must execute more simulations on expanding timeframes to validate if the 66.7% win rate is an anomaly or a consistent edge.

ADDITIONAL METRICS

CAGR	**3.04%**
Sortino Ratio	**0.17**
Turnover	**5.73x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$10306.66**

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