LATINOS TRADING

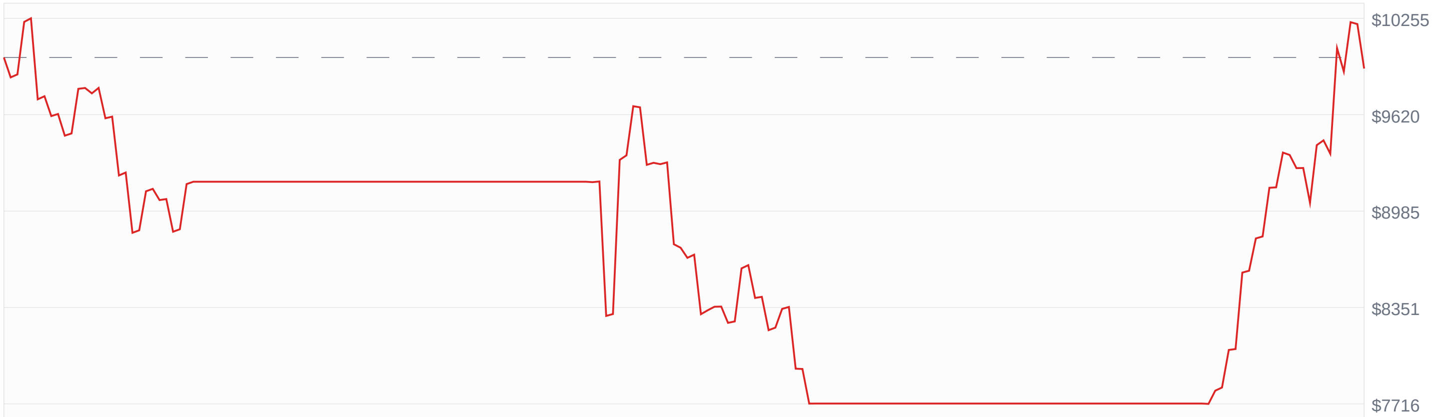
BACKTEST REPORT

Backtest #44115 · 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 backtest for HCC using the Bollinger Squeeze strategy shows a marginal loss of 0.79% with a negligible Sharpe ratio of 0.11. A win rate of 33.3% combined with a severe 24.76% drawdown indicates poor risk management and weak signal quality. The sample size of only three trades is statistically insignificant, rendering the results unreliable for performance evaluation. The primary failure lies in the lack of positive expectancy and excessive downside exposure per trade. A concrete next step is to expand the historical data range to at least one hundred trades to establish statistical validity before further optimization.

ADDITIONAL METRICS

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