LATINOS TRADING

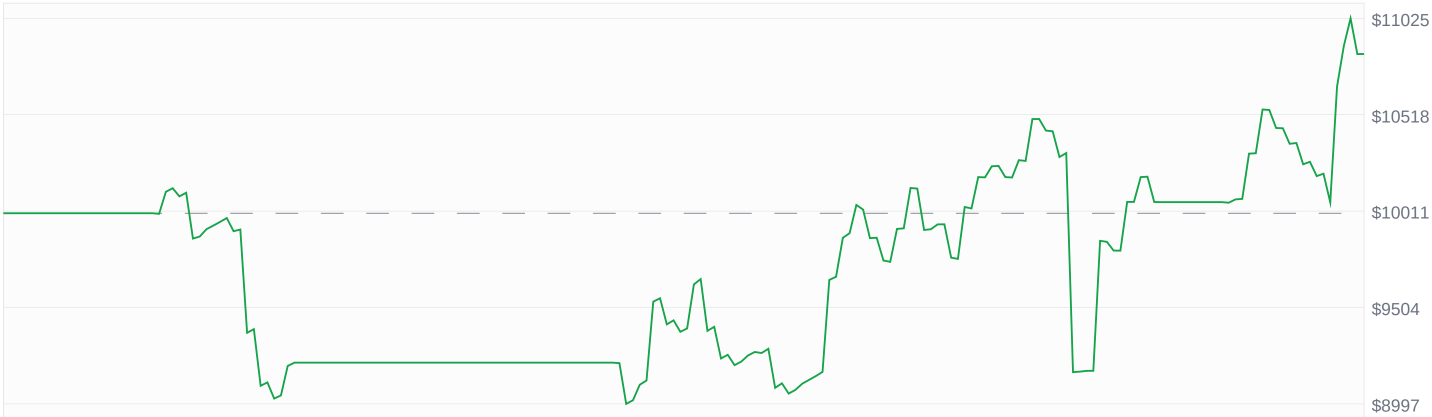
BACKTEST REPORT

Backtest #55624 · 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 Bollinger Squeeze strategy on DHR showed a positive ROI of 8.34% and a 66.7% win rate, but the Sharpe ratio of 0.55 indicates weak risk-adjusted returns for a quantitative approach. With only three trades executed, the statistical significance is critically low, rendering the 12.08% maximum drawdown unreliable for live deployment confidence. The sample size is insufficient to validate the edge, as the results could easily be noise rather than a replicable pattern. Before considering live allocation, a longer backtest period or a larger dataset is required to assess strategy robustness effectively.

ADDITIONAL METRICS

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

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