LATINOS TRADING

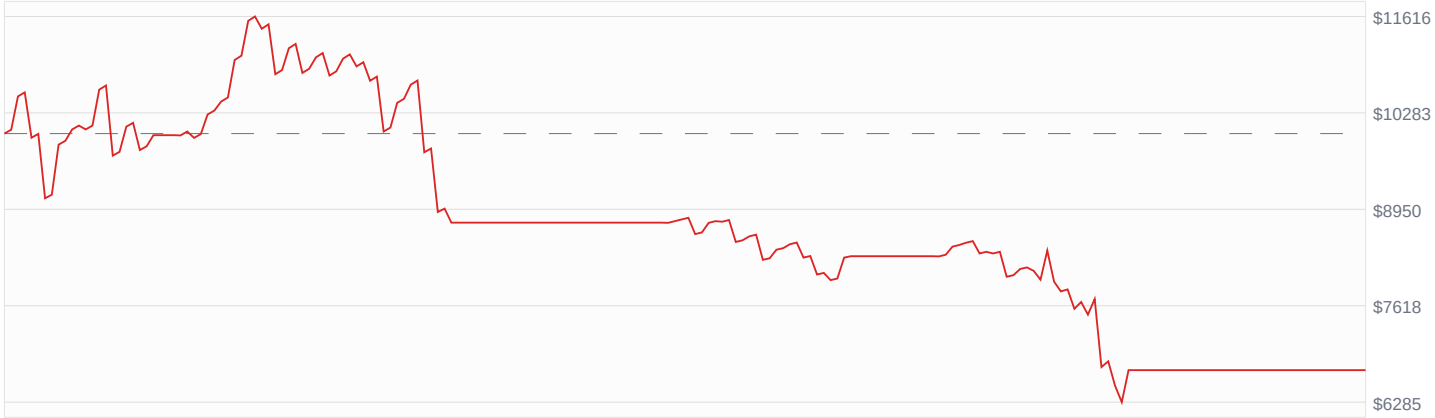
BACKTEST REPORT

Backtest #37313 · VOXR · GG4_Bollinger_Squeeze

ROI	Sharpe	Win Rate	Max Drawdown
-32.73%	-1.13	0.0%	-45.89%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The GG4_Bollinger_Squeeze strategy on VOXR failed catastrophically, yielding a -32.73% ROI and zero winning trades over only four transactions. A Sharpe ratio of -1.13 and a 45.89% drawdown indicate severe underperformance with no statistical confidence due to the tiny sample size. The model likely overfitted to noise rather than capturing genuine volatility expansion, leading to premature exits during a sharp price correction. Immediate next steps involve increasing the lookback period for the squeeze calculation or adding a volatility filter to prevent entry in trending environments.

ADDITIONAL METRICS

CAGR	**-32.73%**
Sortino Ratio	**-0.58**
Turnover	**7.08x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$6727.47**

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.