LATINOS TRADING

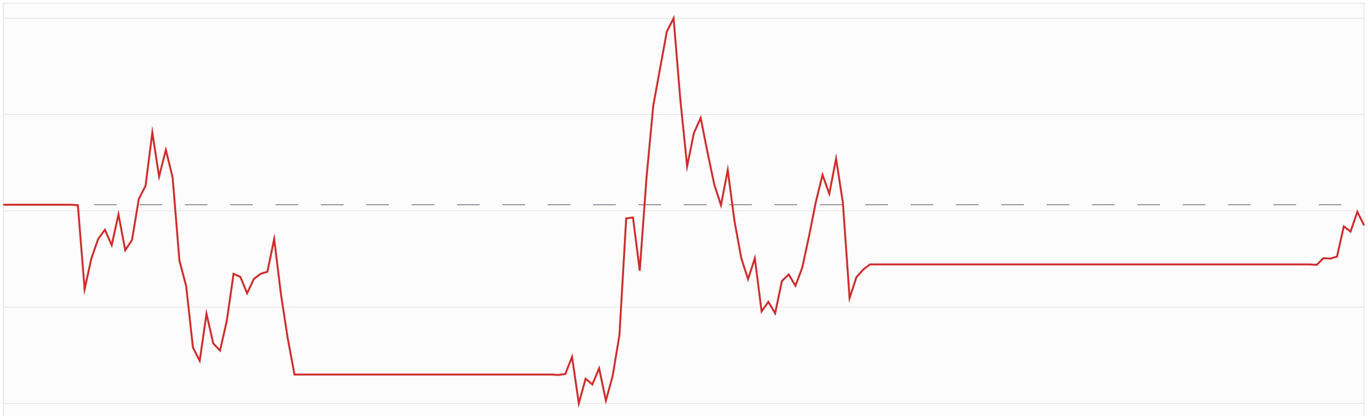
BACKTEST REPORT

Backtest #44990 · DEC · DEC · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-1.36%	0.07	66.7%	-16.99%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The DEC Bollinger Squeeze backtest reveals severe undercapitalization with only three trades generating a negative ROI of 1.36% and a razor-thin Sharpe ratio of 0.07. A 66.7% win rate appears statistically insignificant given the minimal trade count, while the 16.99% drawdown indicates high volatility exposure relative to the sample size. The strategy likely failed to capture sufficient alpha due to the narrow dataset, making the performance metrics unreliable for live deployment. Before retesting, you must increase the simulation timeframe or adjust entry thresholds to generate a statistically valid sample of at least fifty trades.

ADDITIONAL METRICS

CAGR	**-1.36%**
Sortino Ratio	**0.04**
Turnover	**5.69x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9867.01**