LATINOS TRADING

BACKTEST REPORT

Backtest #55806 · EVTC · EVTC · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-21.26%	-0.80	33.3%	-28.21%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVTC Bollinger Squeeze backtest failed decisively, generating a -21.26% return and a negative Sharpe ratio of -0.80 driven by a severe 28.21% drawdown. With only three trades executed, the sample size is statistically insignificant, making these results unreliable indicators of future performance. The strategy's inability to capture momentum while suffering massive losses suggests the auto-squeeze logic is misaligned with current EVTC volatility regimes. We must expand the dataset by testing multiple lookback periods or filtering for specific volume spikes before deploying live capital. This approach ensures we do not optimize based on noise rather than genuine alpha.

ADDITIONAL METRICS

CAGR	**-21.26%**
Sortino Ratio	**-0.51**
Turnover	**5.16x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$7876.19**

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