LATINOS TRADING

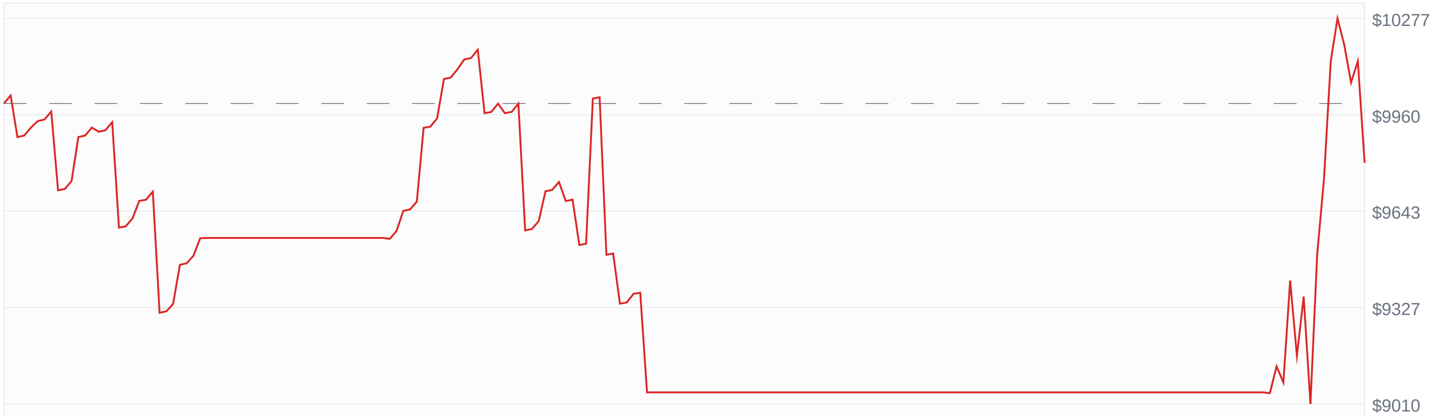
BACKTEST REPORT

Backtest #55989 · VOXR · GG4_Bollinger_Squeeze

ROI	Sharpe	Win Rate	Max Drawdown
-2.01%	-0.05	33.3%	-11.32%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The strategy failed to generate alpha, posting a negative return and a negligible Sharpe ratio that indicates poor risk-adjusted performance. With only three trades, the 33% win rate lacks statistical significance, meaning the sample size is too small to distinguish signal from noise. The 11% drawdown further confirms that the Bollinger Squeeze logic did not protect capital effectively in this environment. Before any further testing, you must expand the historical dataset to at least fifty trades to establish a statistically valid baseline for this configuration.

ADDITIONAL METRICS

CAGR	**-2.01%**
Sortino Ratio	**-0.02**
Turnover	**5.70x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$9801.86**