LATINOS TRADING

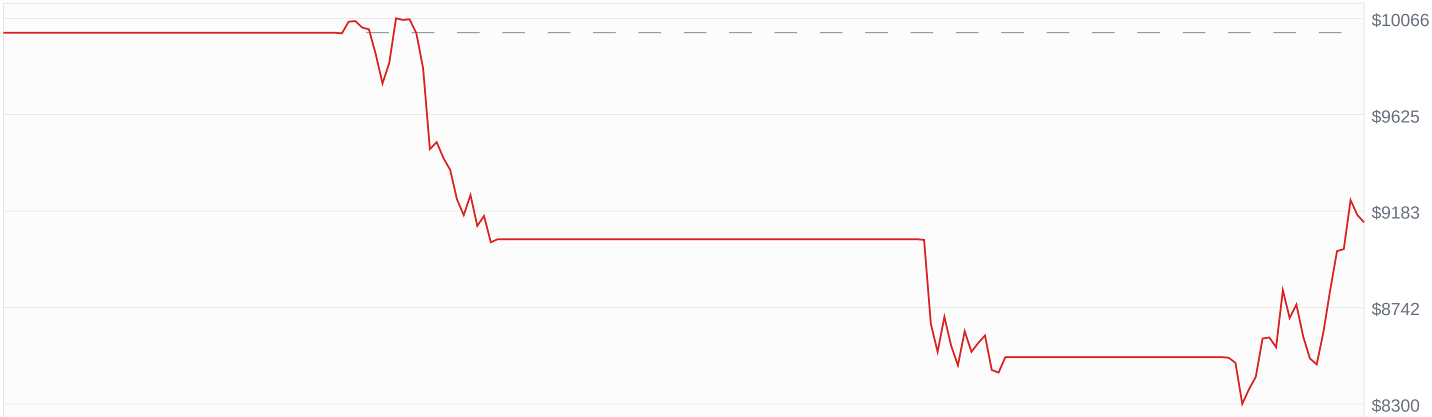
BACKTEST REPORT

Backtest #8155 · MA · MA · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-8.71%	-0.88	33.3%	-17.55%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy failed with an -8.71% ROI and -0.88 Sharpe, revealing a dangerous 17.55% drawdown against a 33.3% win rate. With only three total trades, the sample size is statistically meaningless, offering zero confidence in the edge or signal reliability. The negative metrics suggest the Bollinger Squeeze logic is either misfiring or suffering from severe overfitting on this specific asset. Immediate next steps involve expanding the backtest window significantly to achieve statistical significance before any live deployment is considered.

ADDITIONAL METRICS

CAGR	**-8.71%**
Sortino Ratio	**-0.47**
Turnover	**5.43x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9131.36**

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