LATINOS TRADING

BACKTEST REPORT

Backtest #45080 · 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 strategy posted a negative twenty one percent return with a negative Sharpe ratio of minus zero point eight, indicating poor risk adjusted performance. A win rate of thirty three percent and a maximum drawdown of twenty eight percent show the system failed to capture profitable momentum in this asset. With only three total trades, the sample size is statistically insignificant, making it impossible to distinguish genuine strategy failure from random variance. The primary issue is that the squeeze breakout logic likely triggered on low volume noise rather than confirmed price expansion. The concrete next step is to increase the historical sample size to at least fifty trades before considering any parameter optimization or

ADDITIONAL METRICS

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