LATINOS TRADING

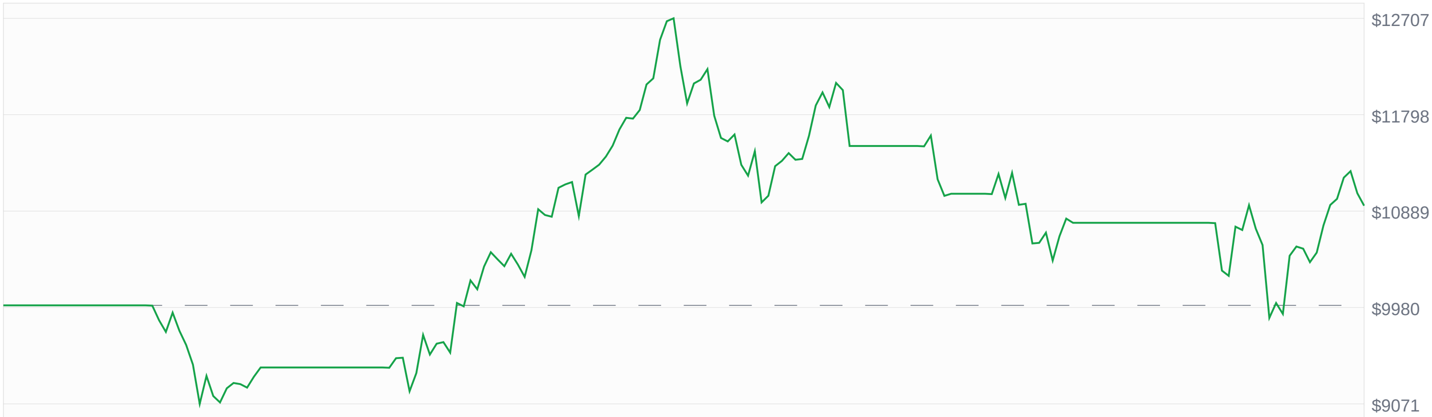
BACKTEST REPORT

Backtest #43972 · EOG · EOG · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+9.36%	0.57	40.0%	-22.23%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

A return of 9.36% masks severe inefficiency, as a 40% win rate against a 22.23% drawdown indicates poor risk management. The Sharpe ratio of 0.57 is weak, suggesting the strategy fails to compensate for volatility. With only five trades, statistical confidence is negligible and results are likely noise rather than signal. The maximum drawdown is unsustainable for institutional mandates, revealing that the Bollinger Squeeze logic lacks robust stop-loss parameters. Optimize exit rules to cap downside exposure and expand the testing window to at least fifty trades before any further evaluation.

ADDITIONAL METRICS

CAGR	**9.36%**
Sortino Ratio	**0.43**
Turnover	**10.64x**
Total Trades	**5**
Initial Capital	**$10000.00**
Final Capital	**$10939.55**