LATINOS TRADING

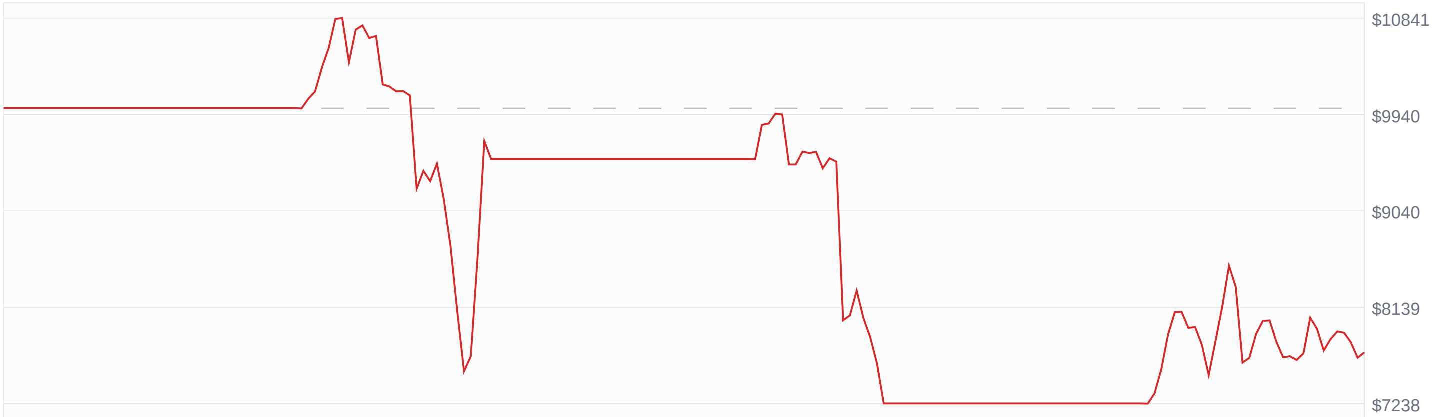
BACKTEST REPORT

Backtest #52301 · DFIN · DFIN · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-22.85%	-0.65	33.3%	-33.24%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The DFIN Bollinger Squeeze strategy failed catastrophically with a -22.85% ROI and a negative Sharpe ratio, indicating the model generated consistent losses rather than risk-adjusted alpha. With only three trades executed, the statistical sample is too small to isolate strategy flaws from market noise or random variance. The maximum drawdown of 33.24% suggests the system lacks sufficient stop-loss logic or entry filters to survive DFIN's recent volatility. We must reject the current parameters and retest using a longer lookback period to validate whether the squeeze signal has any historical robustness before further deployment.

ADDITIONAL METRICS

CAGR	-22.85%
Sortino Ratio	-0.38
Turnover	5.13x
Total Trades	3
Initial Capital	$10000.00
Final Capital	$7717.78

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