LATINOS TRADING

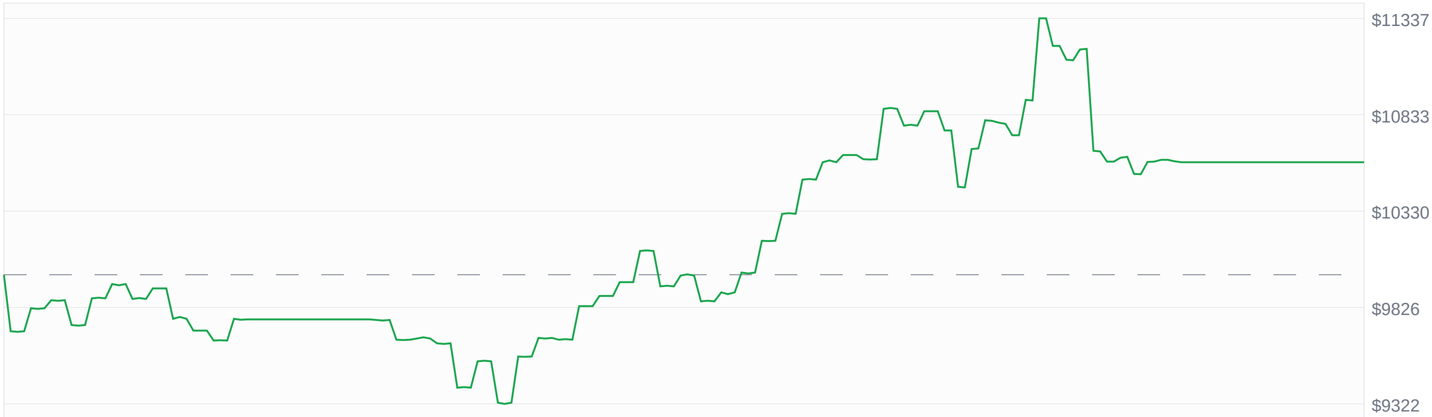
BACKTEST REPORT

Backtest #41432 · FFBC · FFBC · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+5.85%	0.62	50.0%	-7.19%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The 5.85% return on FFBC is statistically meaningless with only two trades, rendering the 0.62 Sharpe ratio and 50% win rate unreliable indicators of true alpha. The 7.19% drawdown suggests the Bollinger Squeeze logic lacks robust risk controls, as a sample size of two cannot validate performance or confirm the strategy's edge. We cannot distinguish this modest gain from random noise, meaning the current backtest provides zero confidence in the model's viability for live capital. The immediate next step is to expand the historical test window to at least one hundred trades to establish a statistically significant baseline. This will determine if the mean reversion signals actually possess a durable edge or if the results are merely a product of

ADDITIONAL METRICS

CAGR	**5.85%**
Sortino Ratio	**0.54**
Turnover	**4.01x**
Total Trades	**2**
Initial Capital	**$9997.00**
Final Capital	**$10584.91**

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