LATINOS TRADING

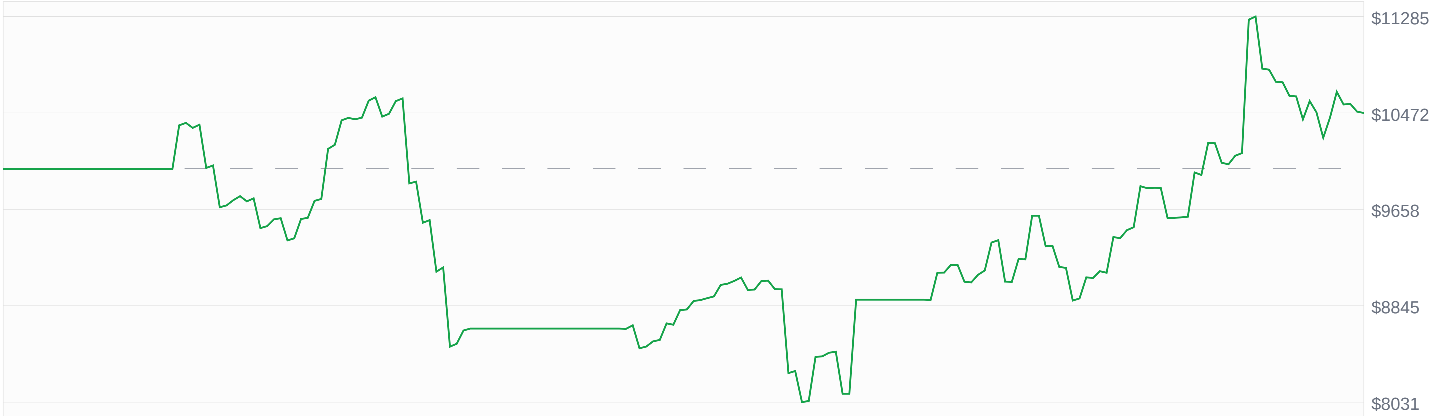
BACKTEST REPORT

Backtest #43982 · ICFI · ICFI · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+4.68%	0.34	66.7%	-22.80%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The ICFI Bollinger Squeeze strategy generated a 4.68% ROI with a 66.7% win rate, yet the sample of only three trades renders these metrics statistically insignificant. A 22.80% maximum drawdown paired with a Sharpe ratio of 0.34 indicates high volatility and poor risk-adjusted returns relative to capital preservation. The strategy likely failed due to insufficient filter conditions or overfitting to a narrow historical window. Expanding the backtest horizon to 500 bars and enforcing a minimum trade count of fifty is required before deploying live capital. This approach will validate whether the observed profitability stems from genuine edge or mere noise.

ADDITIONAL METRICS

CAGR	**4.68%**
Sortino Ratio	**0.27**
Turnover	**5.56x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$10471.37**

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