LATINOS TRADING

BACKTEST REPORT

Backtest #45234 · SFBS · SFBS · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-46.93%	-0.92	0.0%	-52.64%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The strategy suffered a catastrophic 46.93 percent loss with a zero percent win rate, indicating complete signal failure. The negative Sharpe ratio of 0.92 confirms that downside volatility far outweighed any potential returns. With only two total trades, the sample size is statistically insignificant, making it impossible to distinguish genuine alpha from random noise. The severe 52.64 percent drawdown highlights a critical lack of risk controls or position sizing. Immediate next step is to halt deployment and recalibrate the Bollinger Squeeze parameters against a longer historical dataset to establish baseline validity.

ADDITIONAL METRICS

CAGR	**-46.93%**
Sortino Ratio	**-0.47**
Turnover	**3.44x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$5306.92**