LATINOS TRADING

BACKTEST REPORT

Backtest #45237 · 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 SFBS Bollinger Squeeze backtest is statistically irrelevant due to only two trades, rendering the negative Sharpe ratio meaningless. A 0.0% win rate and 52.64% max drawdown indicate the signal logic failed to capture profitable entries or manage exits. The 46.93% loss reflects poor execution rather than market conditions, as the sample size is too small to validate strategy efficacy. Do not deploy this configuration with real capital given the lack of statistical significance. Increase the trade frequency by lowering entry thresholds to gather a minimum of one hundred trades before re-evaluating performance metrics.

ADDITIONAL METRICS

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

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