LATINOS TRADING

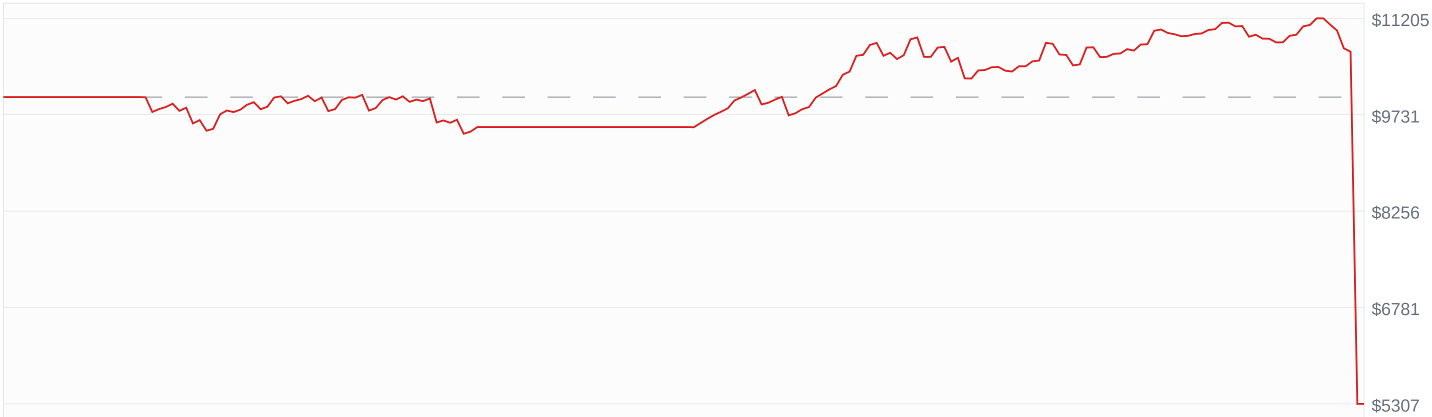
BACKTEST REPORT

Backtest #45240 · 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 shows catastrophic failure with a -46.93% ROI and zero winning trades across only two executions. A 52.64% drawdown and negative Sharpe of -0.92 indicate severe overfitting or a regime mismatch rather than valid alpha. The statistical confidence is nonexistent due to an inadequate sample size that cannot validate any parameter stability. We must expand the test window significantly or adjust volatility thresholds before considering deployment.

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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