LATINOS TRADING

BACKTEST REPORT

Backtest #46348 · PFS · PFS · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+8.00%	0.75	66.7%	-7.18%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The PFS Bollinger Squeeze backtest shows a +8.00% ROI with a 66.7% win rate, yet the statistical confidence is critically low due to only three total trades. A Sharpe ratio of 0.75 indicates mediocre risk-adjusted returns, and the 7.18% peak drawdown suggests volatility exposure is not adequately filtered by the current parameters. The strategy captures squeeze events effectively in limited samples, but insufficient trade frequency prevents validating its robustness against varied market regimes. Next, expand the parameter grid to optimize lookback periods for the Bollinger bands and test on a longer historical dataset to confirm edge consistency before live deployment.

ADDITIONAL METRICS

CAGR	**8.00%**
Sortino Ratio	**0.63**
Turnover	**6.12x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$10803.59**

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