LATINOS TRADING

BACKTEST REPORT

Backtest #55911 · 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 strategy failed catastrophically, recording zero winning trades and a -46.93% return on just two executed orders. A maximum drawdown of 52.64% with a negative Sharpe ratio of -0.92 indicates severe undercapitalization or a complete regime mismatch against the asset's volatility. The statistical confidence is negligible given the sample size of two trades, rendering any performance metrics meaningless for live deployment. Immediate action requires pausing execution and re-evaluating entry filters or shifting to a more liquid instrument to generate a statistically valid sample.

ADDITIONAL METRICS

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