LATINOS TRADING

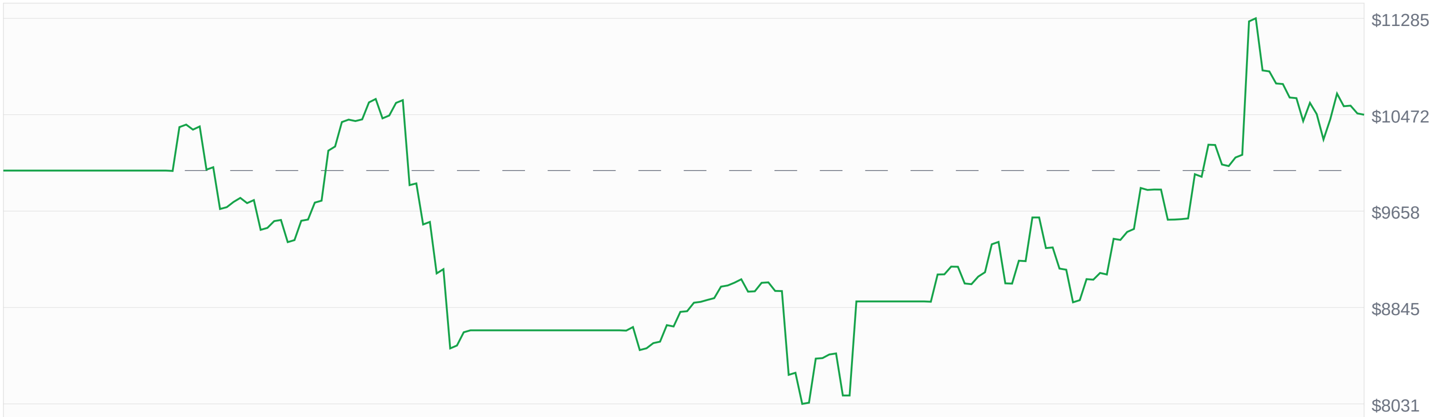
BACKTEST REPORT

Backtest #43983 · ICFI · ICFI · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+4.68%	0.34	66.7%	-22.80%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy generated a modest +4.68% return but the Sharpe ratio of 0.34 indicates poor risk-adjusted performance. The 22.80% maximum drawdown is excessive relative to the gains, suggesting high volatility exposure without sufficient downside protection. With only three total trades, the 66.7% win rate lacks statistical significance, making the results highly susceptible to random variance rather than genuine alpha. The sample size is too small to validate the Bollinger Squeeze logic as a consistent edge in the ICFI market. You need to extend the backtest period to at least one hundred trades before considering any live deployment.

ADDITIONAL METRICS

CAGR	**4.68%**
Sortino Ratio	**0.27**
Turnover	**5.56x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$10471.37**