LATINOS TRADING

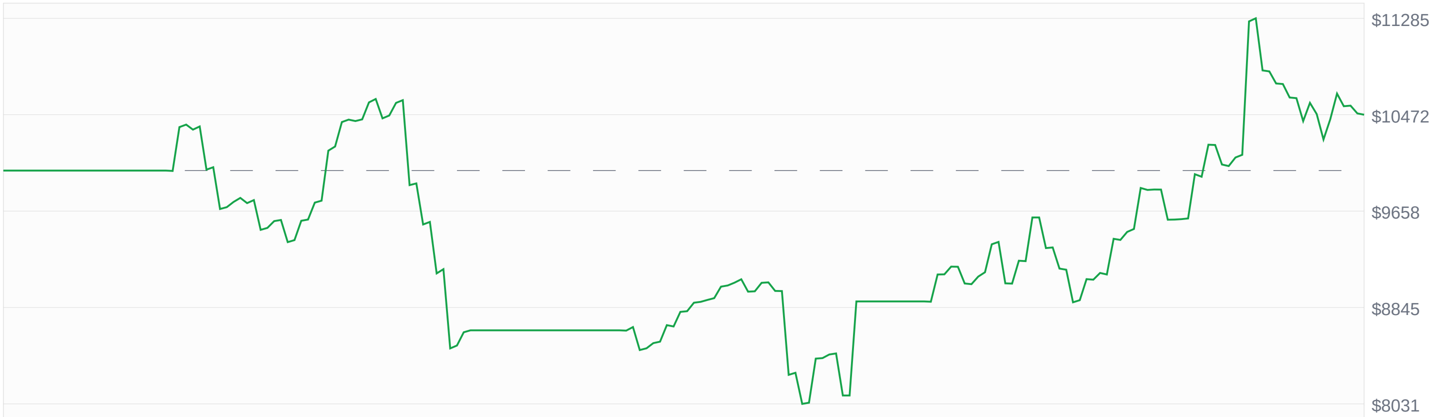
BACKTEST REPORT

Backtest #43987 · 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 positive return of 4.68% with a 66.7% win rate, indicating that the Bollinger Squeeze signal captures profitable moves. However, the 22.80% max drawdown is disproportionate to the gains, signaling poor risk management or adverse volatility exposure during the test period. A Sharpe ratio of 0.34 suggests the risk-adjusted performance is weak, as returns do not sufficiently compensate for the volatility endured. With only three total trades, the sample size is statistically insignificant, meaning the results are likely driven by chance rather than a robust edge. The immediate next step is to expand the backtesting window to at least 100 trades to establish statistical confidence in the strategy's consistency.

ADDITIONAL METRICS

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