LATINOS TRADING

BACKTEST REPORT

Backtest #52483 · FSBC · FSBC · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+14.23%	1.01	50.0%	-8.47%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The FSBC Bollinger Squeeze backtest shows a +14.23% ROI with a 1.01 Sharpe ratio, yet the 50% win rate and 8.47% drawdown suggest mediocre edge. Crucially, only two total trades were executed, which severely limits statistical confidence and makes the results statistically insignificant for institutional decision-making. The narrow trade count indicates that the strategy's entry filters were too restrictive or that the asset lacked sufficient volatility compression during the test period. A concrete next step is to expand the backtest window to capture more cycle phases and validate if the parameters hold across different market regimes.

ADDITIONAL METRICS

CAGR	**14.23%**
Sortino Ratio	**0.77**
Turnover	**4.07x**
Total Trades	**2**
Initial Capital	**$9997.00**
Final Capital	**$11422.89**