LATINOS TRADING

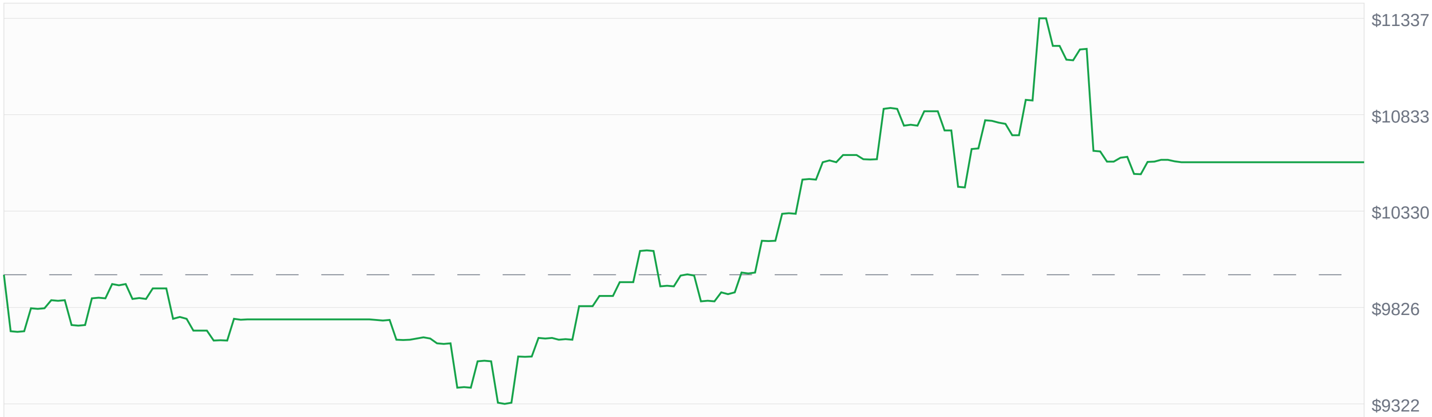
BACKTEST REPORT

Backtest #53972 · FFBC · FFBC · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+5.85%	0.62	50.0%	-7.19%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The FFBC Bollinger Squeeze backtest shows a 5.85% ROI, but the 0.62 Sharpe ratio and exactly two trades reveal statistically insignificant results that cannot support live deployment. While the 50% win rate and 7.19% drawdown suggest a balanced but fragile strategy, such a tiny sample size introduces extreme volatility in performance metrics. Confidence in these figures is negligible because two trades are insufficient to validate the strategy's edge or risk parameters. The critical next step is to expand the historical lookback period or reduce the timeframe to generate a robust sample size before risking real capital.

ADDITIONAL METRICS

CAGR	**5.85%**
Sortino Ratio	**0.54**
Turnover	**4.01x**
Total Trades	**2**
Initial Capital	**$9997.00**
Final Capital	**$10584.91**

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