LATINOS TRADING

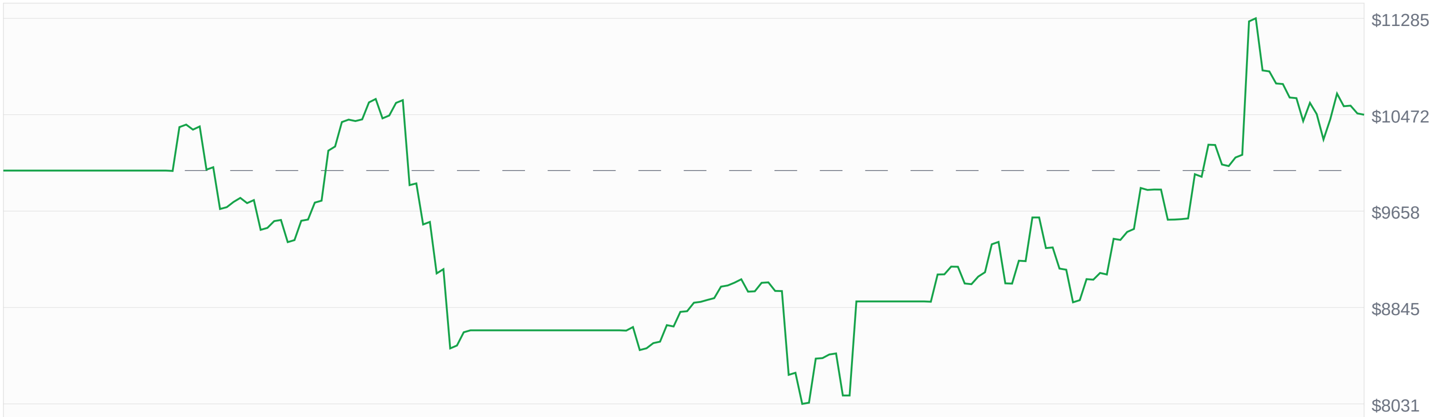
BACKTEST REPORT

Backtest #54995 · 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 ICFI Bollinger Squeeze backtest shows a positive return, yet the low trade count and shallow Sharpe ratio severely limit statistical confidence in this result. A 22.80% drawdown with only three trades indicates high volatility sensitivity that the sample size cannot adequately capture. The strategy captures upside but lacks the frequency to smooth out risk-adjusted returns during quiet market periods. We need a longer backtest horizon or higher frequency data to validate whether these outcomes are robust or merely noise.

ADDITIONAL METRICS

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