LATINOS TRADING

BACKTEST REPORT

Backtest #55912 · SFBS · SFBS · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-46.93%	-0.92	0.0%	-52.64%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The SFBS Bollinger Squeeze backtest is critically flawed with a 0% win rate across only two trades, rendering any statistical inference meaningless. A -46.93% loss and a Sharpe ratio of -0.92 indicate a strategy that fails to generate alpha while exposing capital to extreme downside risk. The maximum drawdown of 52.64% suggests the entry logic is fundamentally misaligned with current market volatility rather than a sample size issue. Immediate action requires recalibrating the squeeze parameters or abandoning the strategy for a more robust regime filter. No further capital should be allocated to this configuration until the logic is re-validated on a larger dataset.

ADDITIONAL METRICS

CAGR	**-46.93%**
Sortino Ratio	**-0.47**
Turnover	**3.44x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$5306.92**

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