LATINOS TRADING

BACKTEST REPORT

Backtest #45235 · 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 strategy failed catastrophically, posting a -46.93% ROI and a negative Sharpe ratio of -0.92. With only two trades and a 0.0% win rate, the sample size is statistically insignificant, making it impossible to distinguish skill from random noise. The 52.64% maximum drawdown indicates severe risk management flaws, as the position sizing or stop-loss logic clearly failed to protect capital during adverse moves. Given the lack of positive outcomes, the current parameter set is fundamentally broken for this asset. The immediate next step is to discard this configuration and conduct a rigorous out-of-sample backtest on a larger historical dataset before considering any further optimization.

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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