LATINOS TRADING

BACKTEST REPORT

Backtest #45239 · 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 backtest reveals a catastrophic failure with zero winning trades and a 52.64% drawdown, indicating the Bollinger Squeeze logic is fundamentally misaligned with current market volatility. A negative Sharpe ratio of -0.92 and a mere two trades provide insufficient statistical confidence to validate the strategy, rendering the -46.93% loss an outlier rather than a systemic trend. The auto-mode likely failed to filter out false breakouts, exposing the capital to unchecked risk during a non-trending period. We must immediately halt this strategy and manually inspect the entry thresholds against the actual price action of SFBS to determine if the asset is simply too erratic for this indicator.

ADDITIONAL METRICS

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