

LATINOS TRADING

BACKTEST REPORT



Backtest #39167 · BWB · BWB · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+12.63%	1.03	50.0%	-9.20%

EQUITY CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The GG4_Bollinger_Squeeze on BWB delivered a +12.63% ROI, but the sample of only two trades renders the 50.0% win rate and Sharpe ratio of 1.03 statistically insignificant. The 9.20% maximum drawdown suggests volatility exposure is manageable, yet the narrow data set prevents reliable confidence in strategy robustness. Increasing the lookback period for the squeeze filter or adding volume confirmation could filter false breakouts before they occur. A longer backtest with more historical data is required to validate performance before live deployment.

ADDITIONAL METRICS

CAGR	12.63%
Sortino Ratio	0.80
Turnover	4.10x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$11266.05