LATINOS TRADING

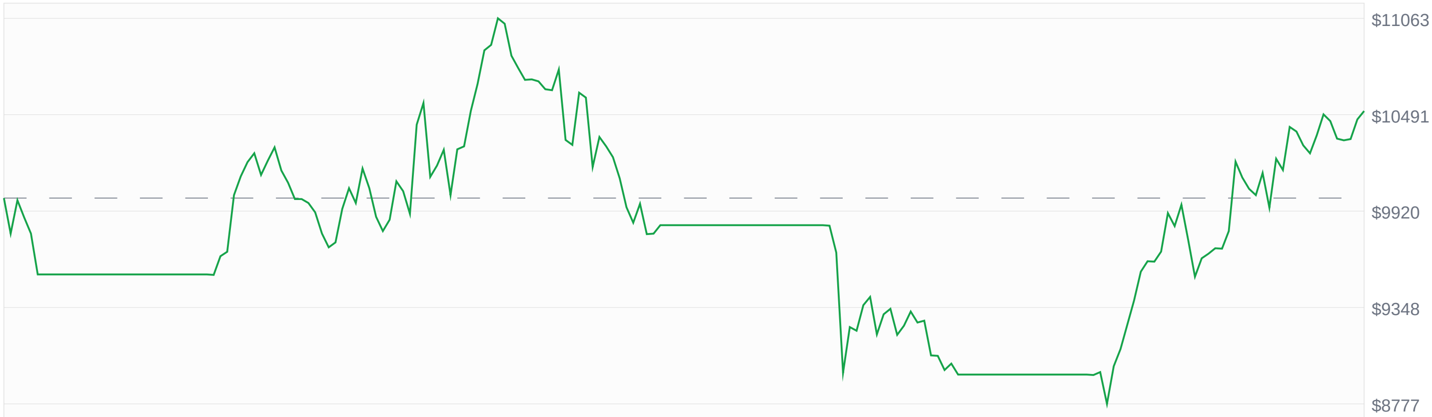
BACKTEST REPORT

Backtest #4461 · WSBC · WSBC · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+5.10%	0.40	50.0%	-20.66%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The WSBC GG4_Bollinger_Squeeze backtest shows a modest 5.10% ROI with a 50% win rate, but the Sharpe ratio of 0.40 indicates subpar risk-adjusted performance. The 20.66% max drawdown is excessive for such a small return, and the sample size of only four trades renders the results statistically insignificant. This strategy lacks reliability for institutional deployment given the high variance and limited data points. Immediate next steps involve expanding the backtest period to increase sample size and optimizing entry filters to reduce drawdown.

ADDITIONAL METRICS

CAGR	5.10%
Sortino Ratio	0.32
Turnover	7.72x
Total Trades	4
Initial Capital	$9997.00
Final Capital	$10513.11