LATINOS TRADING

BACKTEST REPORT

Backtest #44971 · WSFS · WSFS · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+13.10%	1.19	66.7%	-5.25%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The Bollinger Squeeze strategy on WSFS generated a 13.10 percent return with a 1.19 Sharpe ratio and a controlled 5.25 percent maximum drawdown. The 66.7 percent win rate suggests consistent signal accuracy, but the sample size of only three trades is statistically negligible for robust inference. This small dataset prevents meaningful assessment of tail risk or strategy stability across market regimes. The primary weakness is the lack of statistical confidence due to insufficient trade frequency. A concrete next step is to extend the backtest period to capture at least fifty trades to validate the strategy's edge.

ADDITIONAL METRICS

CAGR	**13.10%**
Sortino Ratio	**0.96**
Turnover	**6.16x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$11313.76**