# LATINOS TRADING

## BACKTEST REPORT

Backtest #44973 · 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 WSFS Bollinger Squeeze backtest shows a +13.10% ROI with a 1.19 Sharpe ratio, yet the strategy is statistically unreliable with only three trades. A 66.7% win rate and 5.25% drawdown cannot confirm robustness; the sample is too small to reject random noise. Statistical confidence remains low, and the strategy lacks sufficient edge validation over the current market regime. Next, run a 60-day rolling parameter optimization to expand the dataset and verify if the signal logic holds under varied volatility.

## ADDITIONAL METRICS

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

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