LATINOS TRADING

BACKTEST REPORT

Backtest #45023 · WSBC · WSBC · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+14.16%	0.97	50.0%	-10.02%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The strategy delivered a 14.16% ROI with a respectable Sharpe ratio of 0.97, indicating solid risk-adjusted performance relative to volatility. However, the 50% win rate combined with a 10.02% max drawdown suggests the system relies heavily on a few large winners rather than consistent edge. Statistical confidence is negligible given only two total trades, meaning the results are likely noise rather than a robust signal. The primary failure is the lack of sample size to validate the Bollinger Squeeze logic on WSBC. A concrete next step is to expand the backtest window to at least 50 trades to establish statistical significance.

ADDITIONAL METRICS

CAGR	14.16%
Sortino Ratio	0.72
Turnover	4.08x
Total Trades	2
Initial Capital	$10000.00
Final Capital	$11419.68