# LATINOS TRADING

## BACKTEST REPORT

Backtest #55762 · 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% return, but statistical significance is low due to only three trades. A 66.7% win rate and 5.25% drawdown look promising on paper, yet the sample size is too small to rule out luck. The 1.19 Sharpe ratio suggests acceptable risk-adjusted returns, but broader market volatility could easily erase these gains. We need more historical data or a longer test period to confirm strategy robustness before deployment.

## 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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