

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