LATINOS TRADING

BACKTEST REPORT

Backtest #45022 · 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 achieved a 14.16% return with a 0.97 Sharpe ratio, suggesting reasonable risk-adjusted performance for WSBC. However, the 50% win rate and 10.02% drawdown indicate that gains relied heavily on a few large wins rather than consistent edge. Statistical confidence is negligible because two trades provide no meaningful signal about future reliability or tail risk. The Bollinger Squeeze logic may work in trending regimes but lacks proven stability across different market conditions. The immediate next step is to expand the backtest to at least 50 trades across multiple market regimes to establish a valid baseline before considering live deployment.

ADDITIONAL METRICS

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