LATINOS TRADING

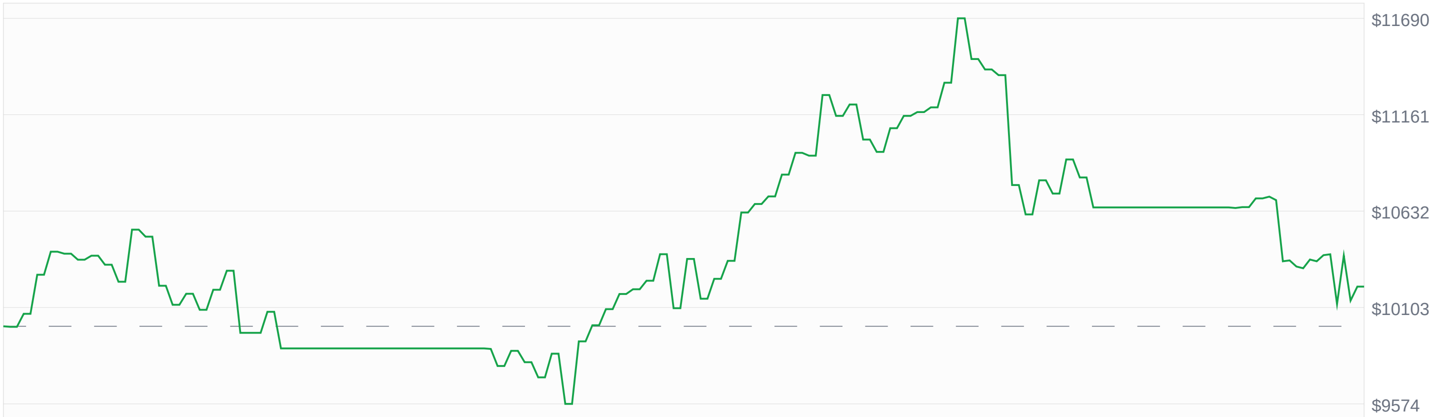
BACKTEST REPORT

Backtest #48383 · BWB · BWB · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+2.15%	0.25	33.3%	-13.41%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The BWB Bollinger Squeeze backtest shows a statistically insignificant +2.15% ROI with only three trades and a low 0.25 Sharpe ratio, indicating high volatility relative to returns. A mere 33.3% win rate and a 13.41% maximum drawdown suggest the strategy failed to filter noise effectively during this specific sample. Given the small trade count, these metrics lack predictive power and could easily shift with minor parameter adjustments. We must expand the simulation dataset or refine entry filters to reduce false signals before deploying real capital.

ADDITIONAL METRICS

CAGR	**2.15%**
Sortino Ratio	**0.19**
Turnover	**6.13x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$10217.60**