LATINOS TRADING

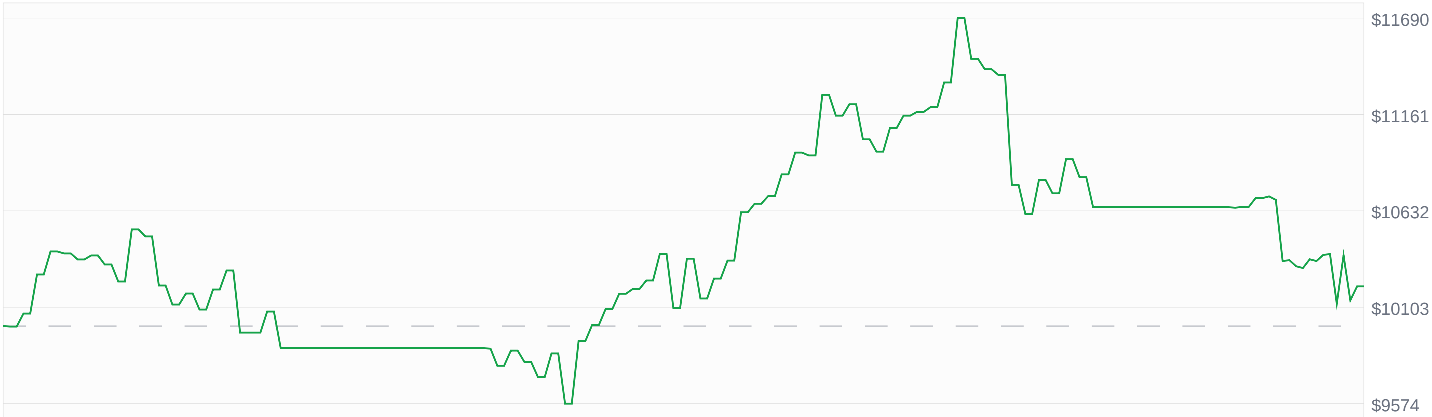
BACKTEST REPORT

Backtest #52326 · 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 minimal profitability with a mere 2.15% ROI and a critically low Sharpe ratio of 0.25, indicating poor risk-adjusted returns. A 33.3% win rate and 13.41% drawdown alongside only three total trades reveal severe statistical insignificance, making these results unreliable for live deployment. The strategy failed to generate consistent alpha, likely due to the lack of sufficient market data to validate the squeeze logic. A concrete next step is to expand the lookback period and test on higher liquidity intervals to improve sample size.

ADDITIONAL METRICS

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

Generated 2026-09-02T13:02:40Z · latinostrading.com