LATINOS TRADING

BACKTEST REPORT

Backtest #55782 · 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 WSBC Bollinger Squeeze strategy achieved a nominal +14.16% ROI, yet the sample size of only two trades renders the 0.97 Sharpe ratio statistically insignificant and prone to extreme variance. A perfect 50% win rate combined with a 10.02% maximum drawdown suggests a fragile equilibrium where small sample noise mimics efficiency. Without further data points, the observed performance cannot reliably predict future risk-adjusted returns or validate the strategy's robustness. The primary operational failure is insufficient trade frequency, which prevents meaningful assessment of the signal logic under varying market regimes. The next critical step is to expand the backtest window or reduce the timeframe to generate a larger

ADDITIONAL METRICS

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

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