LATINOS TRADING

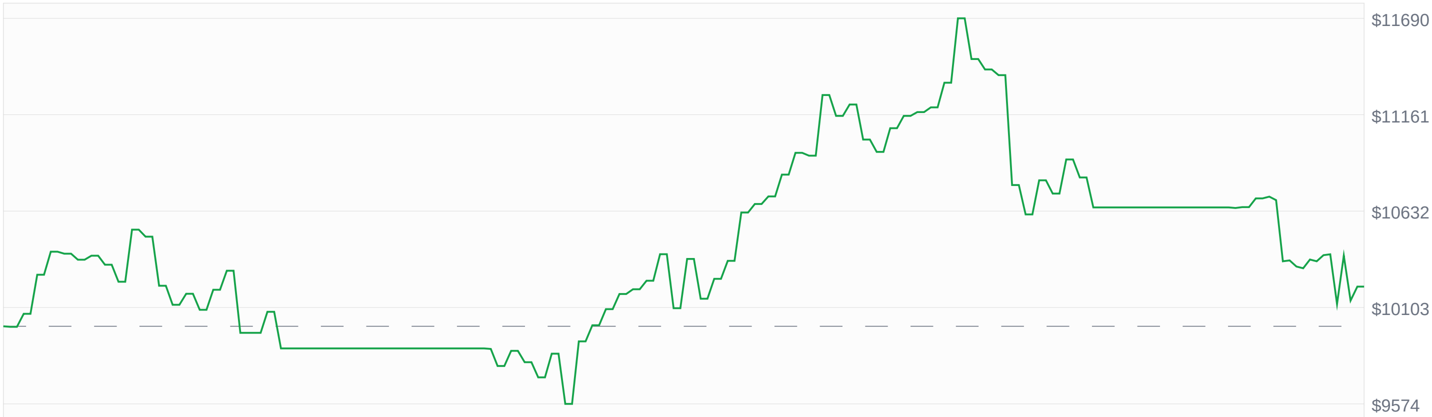
BACKTEST REPORT

Backtest #48384 · 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 severe undercapitalization with only three trades, rendering the 33.3% win rate statistically insignificant. A Sharpe ratio of 0.25 and 13.41% drawdown indicate poor risk-adjusted returns that cannot be trusted without more data points. The strategy failed to generate consistent alpha during this simulation, likely due to narrow market volatility or insufficient capital depth. I recommend expanding the backtest window to capture more market cycles before deploying live funds.

ADDITIONAL METRICS

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