LATINOS TRADING

BACKTEST REPORT

Backtest #44598 · ASB · ASB · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+11.20%	0.91	100.0%	-6.57%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The ASB GG4 Bollinger Squeeze backtest shows a perfect 100% win rate, but this result is statistically insignificant given only two trades. A 100% win rate on a tiny sample size often indicates overfitting or a lucky anomaly rather than a robust strategy. While the 11.20% return looks impressive, the low trade count makes the 0.91 Sharpe ratio unreliable and the 6.57% drawdown difficult to contextualize. The strategy likely fails to capture the full volatility spectrum of ASB with its current parameter set. I recommend running a walk-forward analysis with randomized parameters to validate if these results hold across different market regimes.

ADDITIONAL METRICS

CAGR	**11.20%**
Sortino Ratio	**0.96**
Turnover	**4.20x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11123.36**

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