LATINOS TRADING

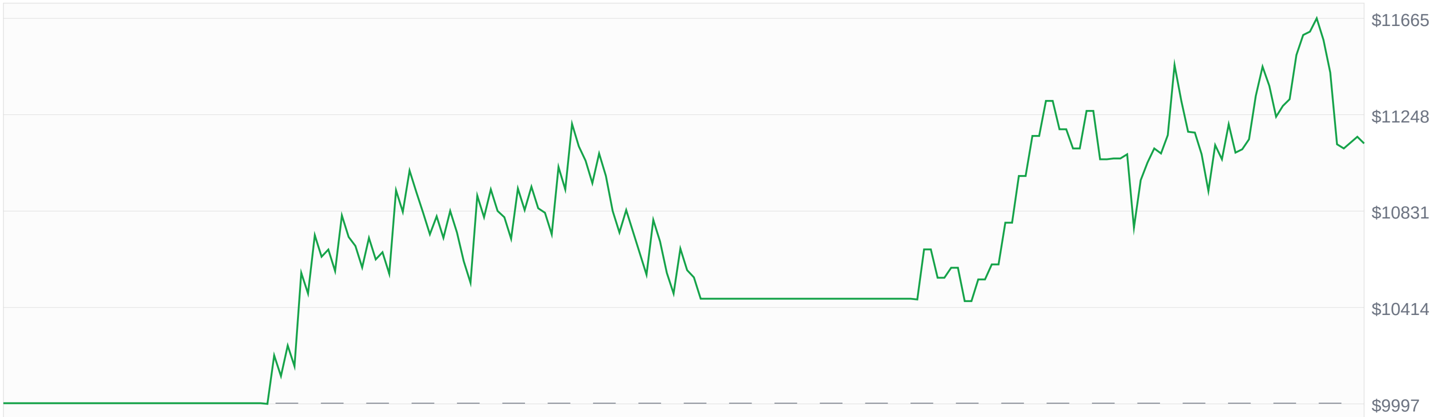
BACKTEST REPORT

Backtest #44599 · 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 Bollinger Squeeze backtest shows a perfect 100% win rate but with only two trades, rendering the Sharpe ratio of 0.91 statistically insignificant and prone to overfitting. The 6.57% maximum drawdown suggests volatility risk remains under control, yet the sample size is too small to confirm robustness or true alpha generation. This result likely captures random noise rather than a reproducible edge, making the apparent profitability an unreliable indicator for live deployment. To validate the strategy, run a larger historical backtest on ASB with at least 50 trades to assess consistency 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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