LATINOS TRADING

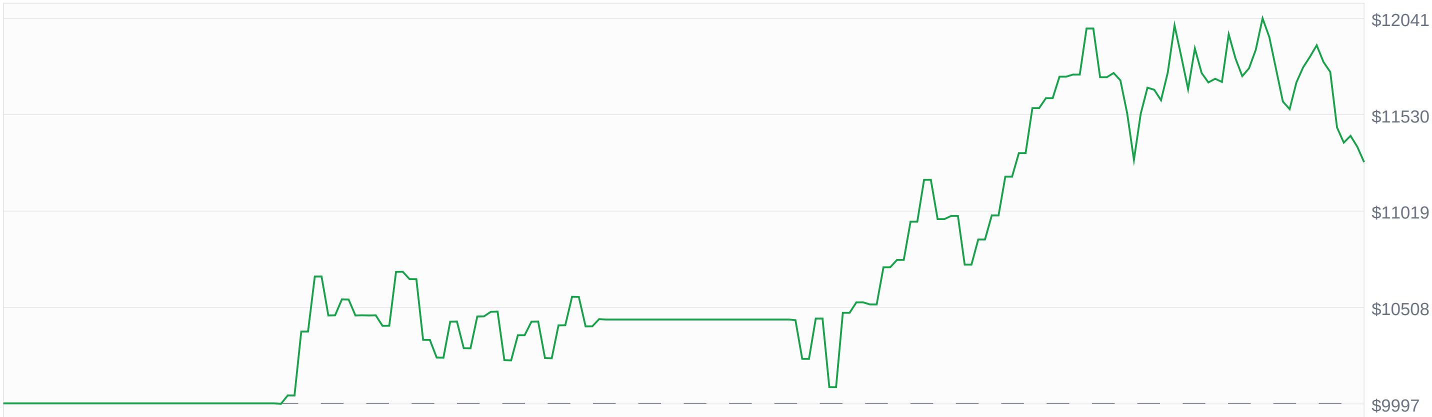
BACKTEST REPORT

Backtest #44664 · AUB · AUB · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+12.79%	1.03	100.0%	-6.33%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The 12.79% ROI and 1.03 Sharpe ratio look strong, but the 100% win rate is statistically meaningless with only two trades, as it lacks sample size for confidence. The 6.33% max drawdown is acceptable, yet the strategy's edge remains unproven against market noise or regime shifts. You cannot infer robustness from a two-trade backtest, regardless of the perfect hit rate. Run a walk-forward analysis on at least two hundred trades to validate the Bollinger Squeeze logic. This will reveal if the alpha is real or just luck.

ADDITIONAL METRICS

CAGR	**12.79%**
Sortino Ratio	**0.88**
Turnover	**4.22x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11278.53**

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