LATINOS TRADING

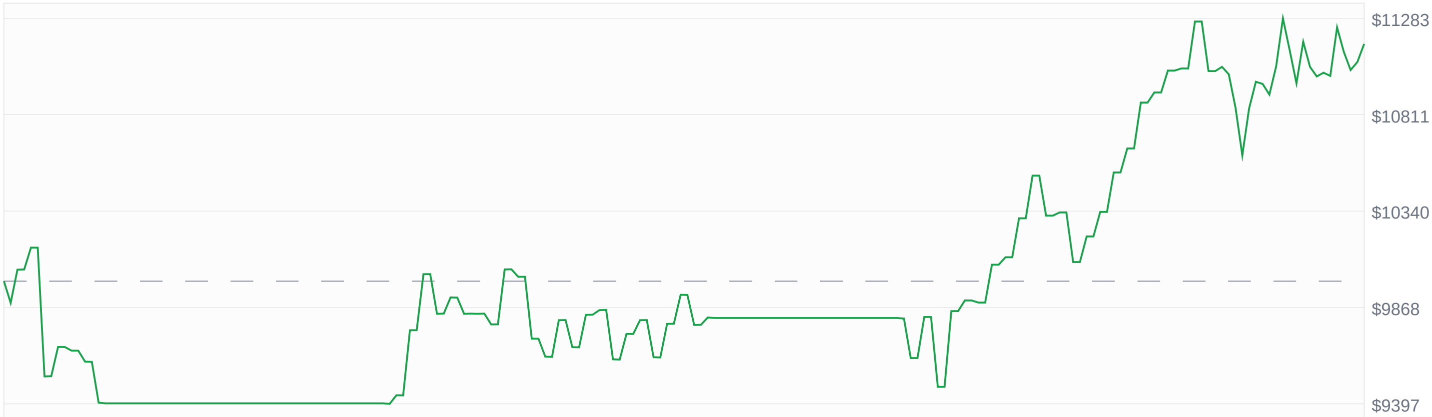
BACKTEST REPORT

Backtest #5294 · AUB · AUB · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+11.54%	0.89	66.7%	-6.78%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The strategy delivered a healthy ROI of 11.54% with controlled drawdowns, yet the statistical significance is compromised by a tiny sample size of only three trades. A 66.7% win rate and a 0.89 Sharpe ratio look promising on paper but lack robustness without more data points to smooth out variance. This sample is insufficient for institutional confidence, as a single outlier could drastically alter the risk profile. To validate the edge, we must execute a longer backtest period to increase the trade count and ensure the results are not random noise.

ADDITIONAL METRICS

CAGR	**11.54%**
Sortino Ratio	**0.71**
Turnover	**5.96x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$11157.36**

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