LATINOS TRADING

BACKTEST REPORT

Backtest #44600 · 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 11.20% return and 0.91 Sharpe ratio look attractive, but the 100% win rate over just two trades is statistically meaningless. With such a tiny sample, we cannot distinguish skill from luck, and the 6.57% max drawdown offers no real insight into tail risk. The strategy likely caught a favorable volatility regime rather than proving robustness. Before any live deployment, run a minimum of 500 trades across multiple market cycles to establish a reliable confidence interval for the equity curve.

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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