LATINOS TRADING

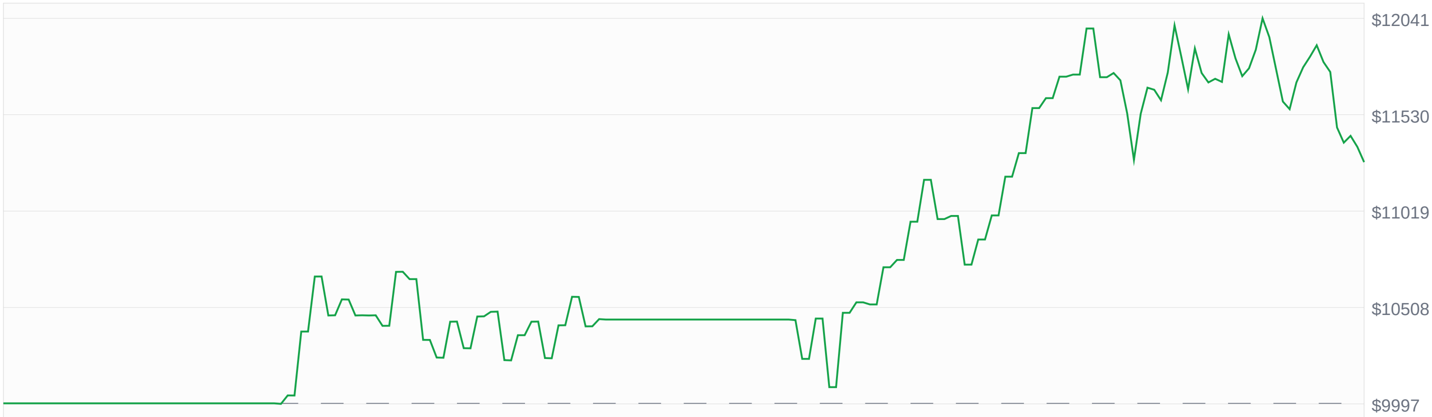
BACKTEST REPORT

Backtest #44665 · 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 AUB GG4_Bollinger_Squeeze backtest shows a 12.79% ROI with a perfect 100% win rate, yet the statistical confidence is negligible due to only two total trades. A max drawdown of 6.33% and a Sharpe ratio of 1.03 suggest the setup captures volatility well but lacks robustness against extended drawdowns. The sample size is too small to validate the strategy's viability in live markets or confirm if the perfect win rate is due to selection bias. You must expand the test window or adjust parameters to generate a statistically significant dataset before deploying capital. Next, re-run the simulation with a longer lookback period to identify potential edge erosion over time.

ADDITIONAL METRICS

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

Generated 2026-09-01T21:54:17Z · latinostrading.com