LATINOS TRADING

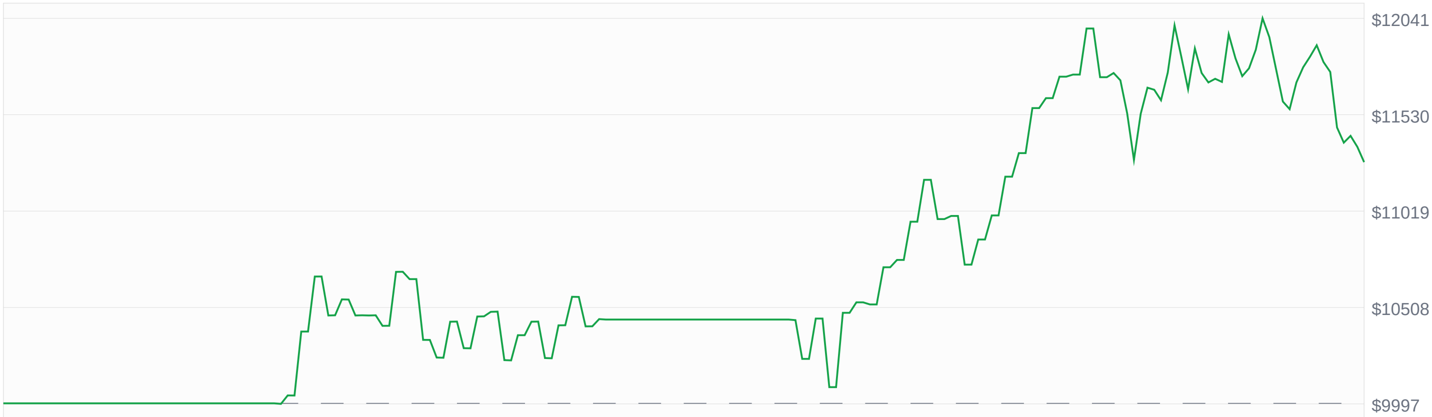
BACKTEST REPORT

Backtest #55472 · 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 100% win rate but is statistically meaningless due to only two trades, creating a high risk of overfitting. While the 12.79% return and 1.03 Sharpe ratio are positive, a 6.33% drawdown on such a small sample suggests the strategy is highly sensitive to specific market noise rather than robust trend logic. The auto-configuration likely optimized parameters to fit this exact period, failing to demonstrate generalizability across different market regimes. We must expand the sample size by testing this logic on a longer historical period and different assets to verify if the signal holds beyond this anomaly. Proceed with caution until statistical significance is proven.

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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