LATINOS TRADING

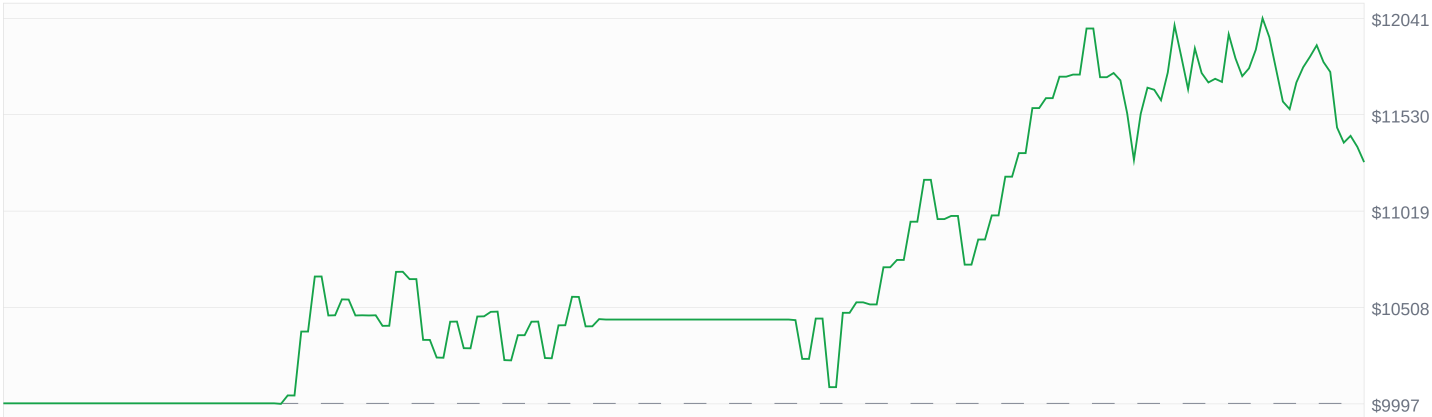
BACKTEST REPORT

Backtest #55473 · 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 Bollinger Squeeze backtest shows a perfect 100% win rate, yet the statistical validity is negligible due to only two trades. Such a small sample size creates a false sense of security, masking the true risk profile and making the 1.03 Sharpe ratio unreliable. The 6.33% drawdown suggests a concentrated loss event that a larger dataset would likely reveal as a recurring risk. We must expand the test period or increase trade frequency to validate whether this performance is an anomaly or a repeatable edge.

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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