

LATINOS TRADING

BACKTEST REPORT

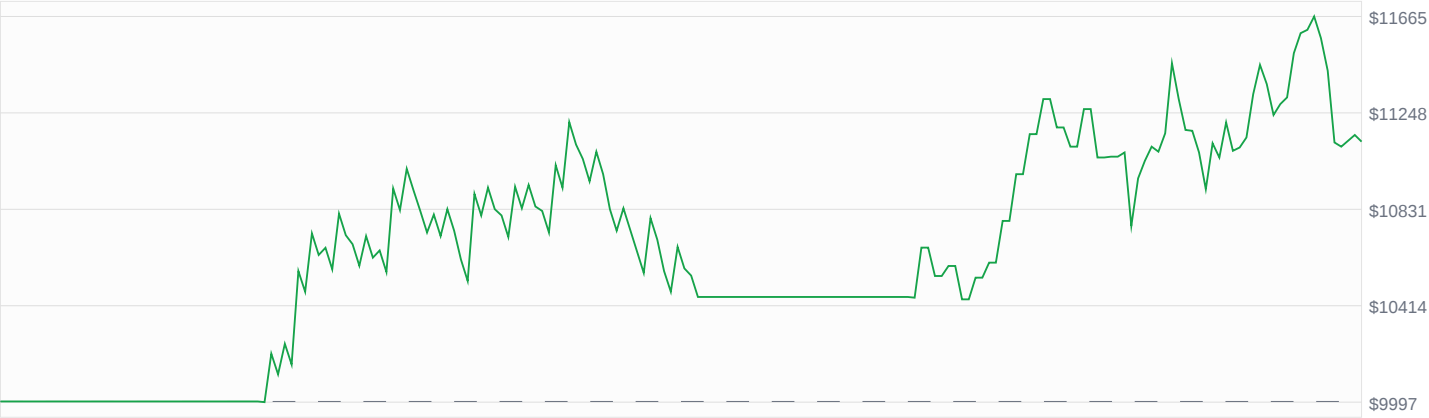


Backtest #44600 · ASB · ASB · GG4_Bollinger_Squeeze (auto)

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