LATINOS TRADING

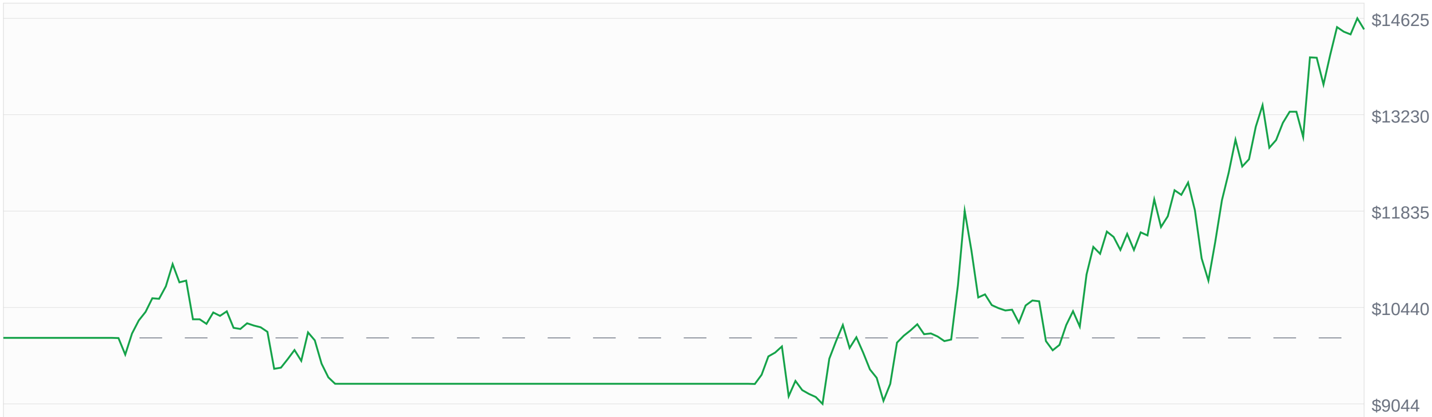
BACKTEST REPORT

Backtest #41358 · FRSH · FRSH · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+44.60%	1.43	50.0%	-13.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy generated a +44.60% ROI and a 1.43 Sharpe ratio, but these metrics are statistically meaningless given only two total trades. A 50.0% win rate with a -13.83% maximum drawdown indicates high volatility and poor risk-adjusted performance, as the returns likely stem from one large outlier trade rather than consistent edge. The sample size is too small to establish statistical confidence or validate the Bollinger Squeeze logic for FRSH. Do not deploy capital based on this backtest. Increase the historical data window to at least 50 trades to properly evaluate the strategy's robustness and drawdown characteristics.

ADDITIONAL METRICS

CAGR	**44.60%**
Sortino Ratio	**1.28**
Turnover	**4.31x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14464.45**

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.