LATINOS TRADING

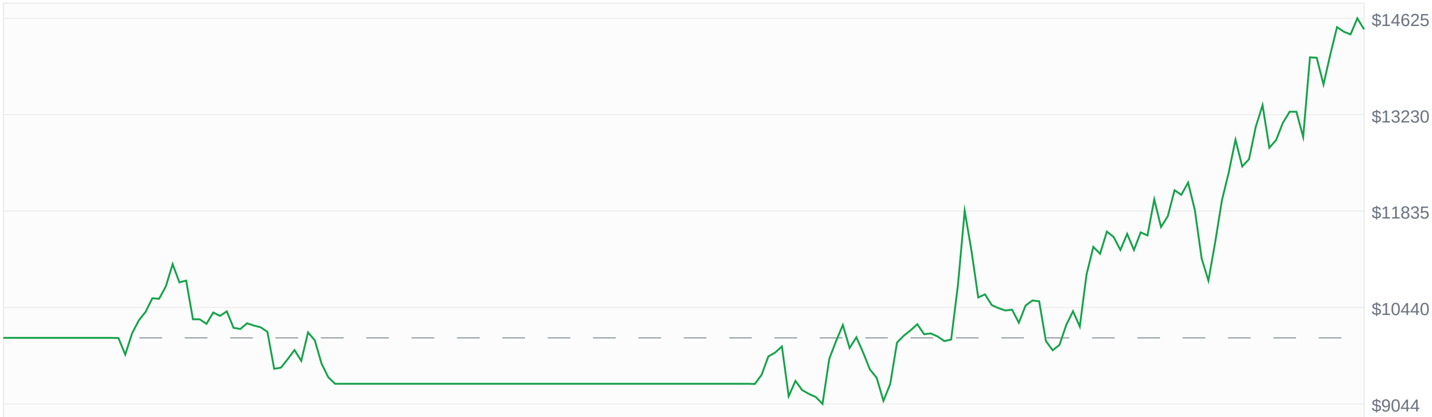
BACKTEST REPORT

Backtest #41359 · 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 +44.60% return and 1.43 Sharpe ratio appear robust on the surface, but the 50% win rate over just two trades renders these metrics statistically meaningless. With only two executions, the sample size is too small to establish any reliable confidence in the strategy's edge or risk profile. The 13.83% drawdown suggests significant volatility that could erode capital quickly in live trading, especially given the lack of historical depth. The next step is to extend the backtest period to include at least fifty trades before considering live deployment, ensuring the results are not merely a product of random chance.

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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