LATINOS TRADING

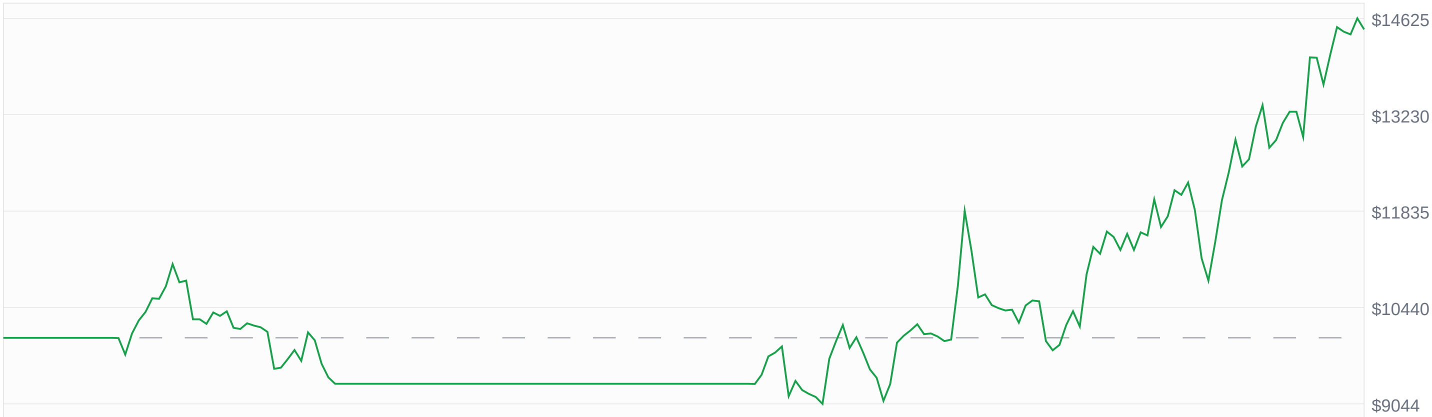
BACKTEST REPORT

Backtest #41360 · 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 Bollinger Squeeze strategy on FRSH generated a +44.60% ROI and a Sharpe of 1.43, yet the sample of only two trades creates severe statistical noise that invalidates any confidence in these metrics. A 50% win rate with such low frequency is indistinguishable from randomness, while the 13.83% drawdown suggests high volatility exposure per position. The results likely reflect a lucky outlier rather than a robust alpha signal, making the strategy unreliable for capital allocation at this stage. We must expand the backtest horizon or reduce leverage to validate performance before considering live deployment.

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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