LATINOS TRADING

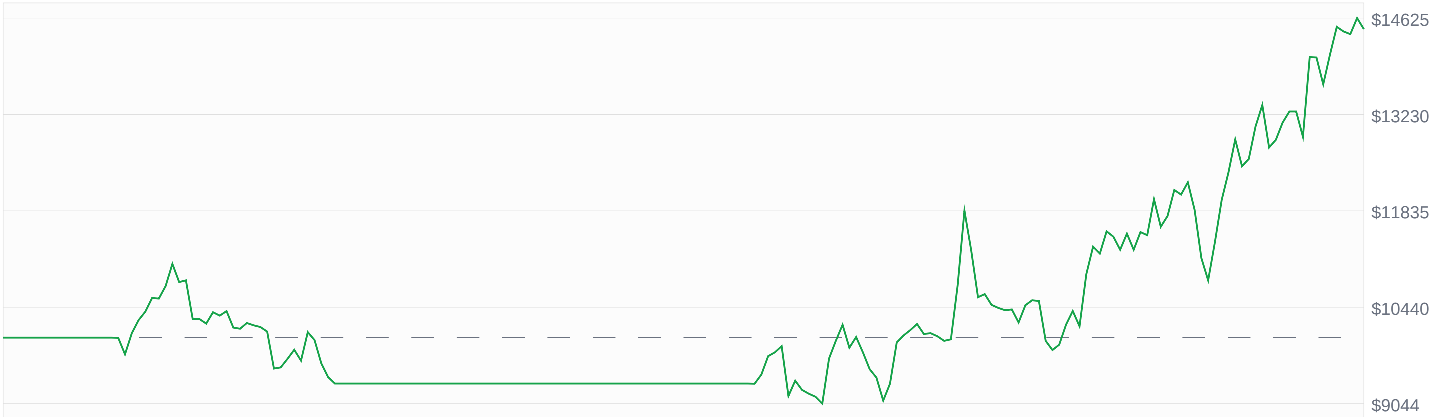
BACKTEST REPORT

Backtest #53919 · 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 FRSH Bollinger Squeeze backtest shows a 44.60% ROI with a respectable 1.43 Sharpe ratio, but the 50% win rate and only two executed trades suggest the sample size is statistically insignificant. The low trade count indicates the strategy missed significant market moves or triggered on rare volatility events, making the performance highly susceptible to random noise rather than a robust edge. While the maximum drawdown of 13.83% is contained, we cannot validate the strategy's consistency without a larger dataset spanning different market regimes. The immediate next step is to expand the backtest horizon to include at least 100 trades or adjust entry filters to capture more frequent signals for reliable statistical validation.

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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