LATINOS TRADING

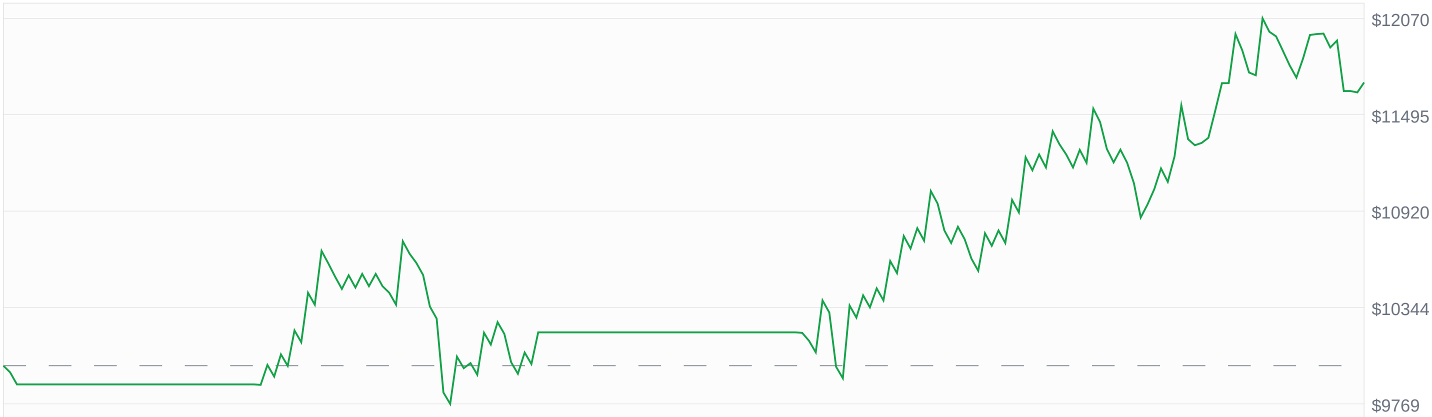
BACKTEST REPORT

Backtest #50393 · ORRF · ORRF · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+16.83%	1.17	66.7%	-8.04%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The ORRF GG4_Bollinger_Squeeze strategy delivered a +16.83% return with a 1.17 Sharpe ratio, but the sample of only three trades creates insufficient statistical confidence to validate the 66.7% win rate. A maximum drawdown of 8.04% suggests volatility, yet the narrow dataset prevents reliable risk-adjusted performance assessment. The strategy likely capitalized on a specific short-term volatility contraction rather than demonstrating robust trend-following resilience. To confirm viability, we must expand the sample size by running a longer historical backtest or adjusting the Bollinger period to filter false signals. This approach will determine if the strategy can sustain profitability beyond isolated market anomalies.

ADDITIONAL METRICS

CAGR	**16.83%**
Sortino Ratio	**1.29**
Turnover	**6.19x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$11686.98**