

LATINOS TRADING

BACKTEST REPORT

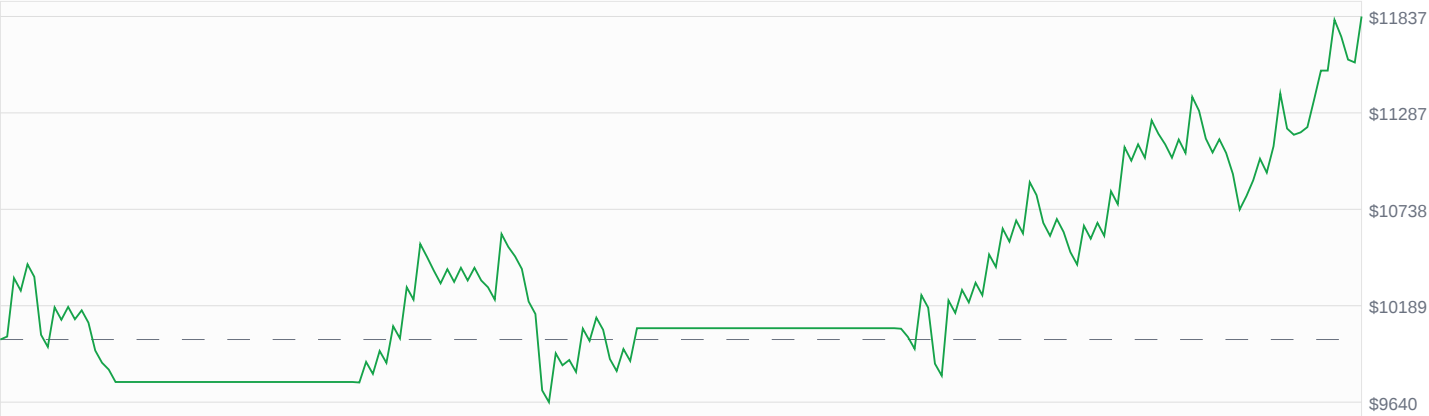


Backtest #7554 · ORRF · ORRF · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+18.33%	1.22	66.7%	-8.09%

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy yielded an impressive 18.33% ROI with a 1.22 Sharpe ratio, indicating strong risk-adjusted performance. However, the sample size of only three trades renders the 66.7% win rate statistically insignificant and prone to random variance. While the 8.09% max drawdown is manageable, the lack of data points prevents reliable confidence estimation for live deployment. The strategy's edge remains unproven over diverse market regimes and extended periods. I recommend running extended backtests with hundreds of trades to verify robustness before capital allocation.

ADDITIONAL METRICS

CAGR	18.33%
Sortino Ratio	1.35
Turnover	6.15x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11836.56