

LATINOS TRADING

BACKTEST REPORT

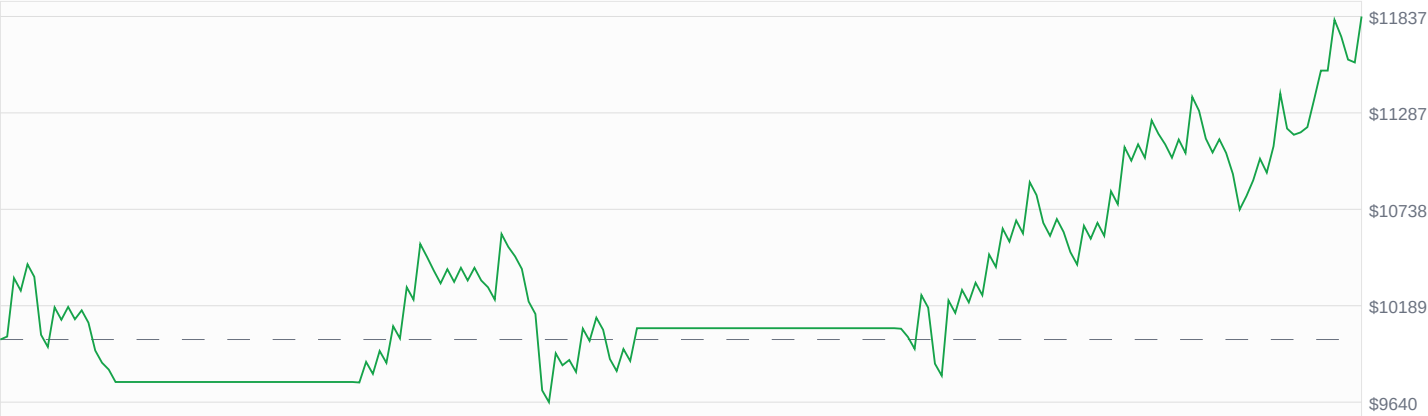


Backtest #7555 · ORRF · ORRF · GG4_Bollinger_Squeeze (auto)

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 backtest shows a solid ROI of +18.33% with a respectable Sharpe ratio of 1.22, but the sample size of just three trades is statistically negligible and insufficient for reliable inference. The high win rate of 66.7% is inflated by such a small denominator and should not be overinterpreted. The 8.09% max drawdown is manageable, yet the strategy's resilience under different market regimes remains untested. A concrete next step is to run a walk-forward analysis with at least 50 trades to validate robustness before considering live deployment.

ADDITIONAL METRICS

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