

# LATINOS TRADING

## BACKTEST REPORT



Backtest #40242 · 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 strategy generated a +16.83% return with a 1.17 Sharpe ratio, suggesting positive risk-adjusted performance. However, the 8.04% max drawdown indicates significant volatility during losing streaks. The 66.7% win rate is misleading due to the tiny sample size of only three trades, which provides negligible statistical confidence. This small dataset is insufficient to validate the Bollinger Squeeze logic for ORRF. The immediate next step is to extend the backtest period to include at least fifty trades to establish statistical significance.

### ADDITIONAL METRICS

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