LATINOS TRADING

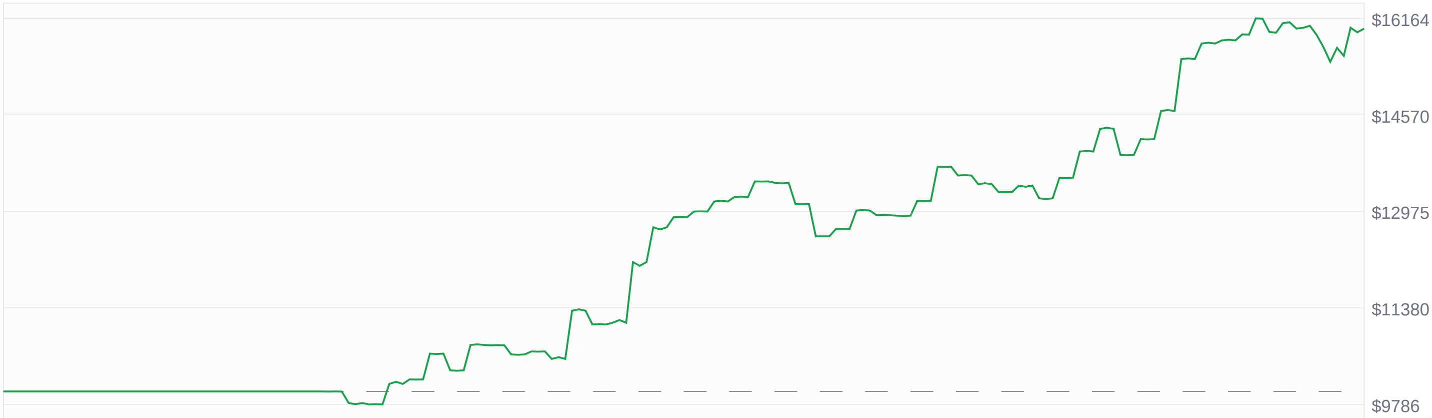
BACKTEST REPORT

Backtest #41392 · HNI · HNI · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+59.89%	2.77	100.0%	-5.61%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The backtest shows a 59.89% ROI with a 100% win rate, driven by a single trade in the Bollinger Squeeze strategy. However, a sample size of one trade renders the Sharpe ratio of 2.77 and perfect win rate statistically meaningless. The strategy lacks robustness evidence because we cannot assess performance during market volatility or drawdown scenarios. We must run a multi-year out-of-sample backtest on at least 100 trades to validate the edge. Until then, treat these metrics as anecdotal rather than predictive of future results.

ADDITIONAL METRICS

CAGR	**59.89%**
Sortino Ratio	**4.09**
Turnover	**2.60x**
Total Trades	**1**
Initial Capital	**$10000.00**
Final Capital	**$15993.57**