LATINOS TRADING

BACKTEST REPORT

Backtest #53932 · 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 HNI GG4_Bollinger_Squeeze backtest shows a perfect 100% win rate but executes only a single trade, rendering the Sharpe ratio of 2.77 statistically insignificant. A solitary trade cannot validate strategy robustness, as the 5.61% drawdown represents the entire portfolio risk without testing recovery or volatility regimes. This result is likely an overfitting artifact rather than a reliable edge, given the sample size is insufficient to estimate true variance. We must expand the backtest window or adjust parameters to generate a meaningful trade history for valid performance attribution.

ADDITIONAL METRICS

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

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