LATINOS TRADING

BACKTEST REPORT

Backtest #41380 · QCRH · QCRH · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+11.54%	1.04	100.0%	-5.65%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The 100% win rate and positive ROI are statistically meaningless given the tiny sample size of two trades. While the low drawdown and Sharpe ratio look promising on paper, they lack the depth to confirm strategy robustness or true edge. The Bollinger Squeeze signal likely caught a brief, favorable volatility expansion rather than demonstrating consistent alpha. You cannot claim statistical confidence with such limited data points, as a single adverse move would erase the apparent gains. The immediate next step is to backtest this configuration over a significantly larger historical window to validate performance across multiple market regimes.

ADDITIONAL METRICS

CAGR	**11.54%**
Sortino Ratio	**1.02**
Turnover	**4.16x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11157.75**