# LATINOS TRADING

## BACKTEST REPORT

Backtest #53924 · 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 QCRH Bollinger Squeeze backtest shows a perfect 100% win rate on only two trades, inflating the Sharpe ratio to 1.04 and hiding a lack of robustness. A sample size of two transactions provides zero statistical confidence and cannot validate the strategy's reliability under varying market conditions. While the modest 5.65% drawdown indicates contained risk per trade, the strategy's success hinges entirely on outlier luck rather than consistent alpha generation. To proceed with any live deployment, you must run a forward test on a significantly larger dataset to verify if these results hold.

## ADDITIONAL METRICS

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

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