

LATINOS TRADING

BACKTEST REPORT



Backtest #53925 · 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 Bollinger Squeeze backtest on QCRH shows a perfect 100% win rate and 11.54% ROI, yet the statistical significance is negligible due to only two trades. A single losing signal would have erased all gains, making the strategy's robustness unproven and the 1.04 Sharpe ratio unreliable. The max drawdown of 5.65% is contained but meaningless without a larger sample to assess frequency. We must run a forward test with a minimum of 100 trades or optimize entry thresholds before deploying live capital.

ADDITIONAL METRICS

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