LATINOS TRADING

BACKTEST REPORT

Backtest #41381 · 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 backtest shows a perfect 100% win rate and positive ROI, but the sample size of only two trades renders the 1.04 Sharpe ratio statistically insignificant and unreliable. Such a low trade count suggests the Bollinger Squeeze logic may be overfitting to noise rather than capturing a robust market edge. Until the strategy generates sufficient trade volume to validate consistency, these metrics cannot support institutional deployment. The immediate priority is expanding the backtest window or adjusting parameters to force more entries and stress-test the logic against varied market conditions.

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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