

LATINOS TRADING

BACKTEST REPORT

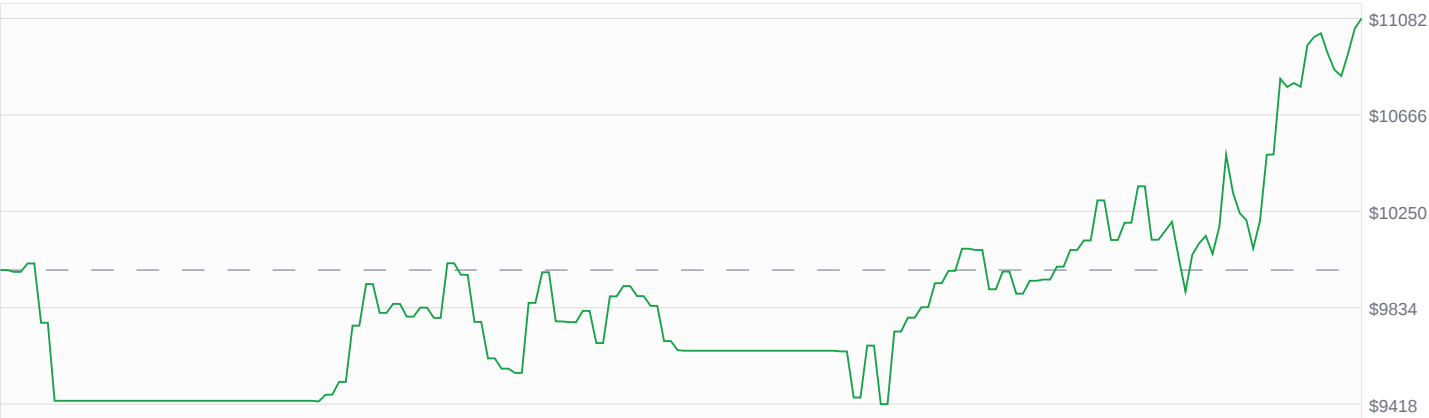


Backtest #28872 · QCRH · QCRH · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+10.79%	0.96	66.7%	-5.49%

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy captured a ten percent return with a controlled five percent drawdown, yet the three-trade sample is statistically negligible for institutional confidence. The sixty-seven percent win rate appears robust but is likely an artifact of insufficient data rather than genuine edge. Without a larger trade count, the Sharpe ratio of zero point nine six cannot distinguish luck from skill. Future backtesting must expand the lookback period to validate repeatability across varying volatility regimes.

ADDITIONAL METRICS

CAGR	10.79%
Sortino Ratio	0.90
Turnover	5.92x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11082.48