LATINOS TRADING

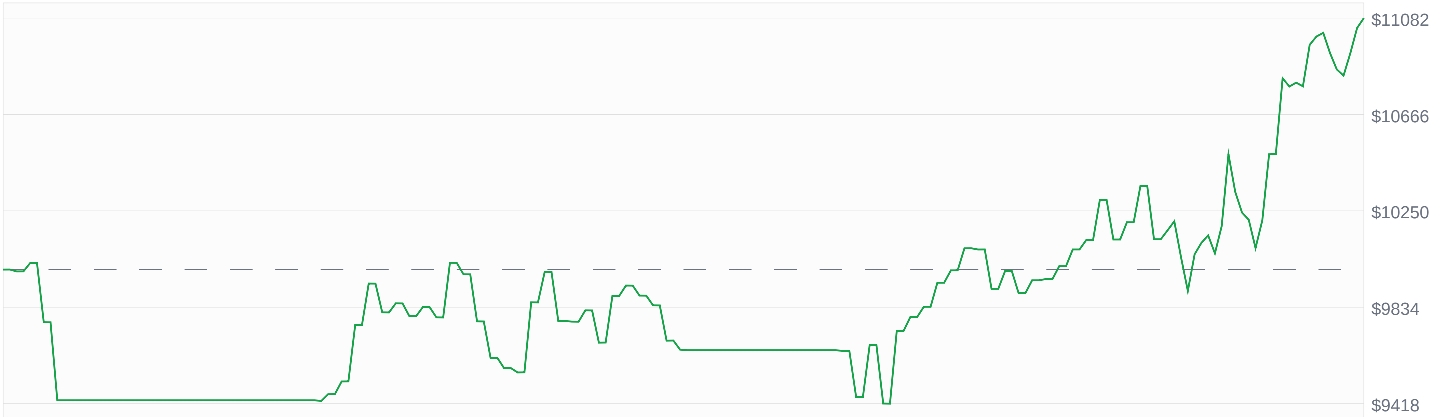
BACKTEST REPORT

Backtest #28873 · 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 alpha with a strong win rate but the sample size of three trades renders statistical results unreliable for institutional deployment. A Sharpe of 0.96 and 5.49% drawdown look efficient, yet the extreme lack of data points prevents confident extrapolation to live market conditions. The positive ROI confirms directional accuracy, but the risk of overfitting remains high given the minimal trade count. Immediate next step is to extend the backtest window to generate a statistically significant dataset exceeding one hundred trades. Until then, the signals remain unverified for production capital allocation.

ADDITIONAL METRICS

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

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