



Backtest #41382 · QCRH · QCRH · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+11.54%	1.04	100.0%	-5.65%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The +11.54% ROI and 100% win rate appear strong, but two trades provide zero statistical confidence. A Sharpe ratio of 1.04 is meaningless with such a tiny sample size. The 5.65% max drawdown is low, yet it does not guarantee future stability. The strategy likely captured a single favorable squeeze breakout rather than demonstrating consistent edge. Next, extend the backtest to at least one hundred trades across different market regimes before considering live deployment.

ADDITIONAL METRICS

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