LATINOS TRADING

BACKTEST REPORT

Backtest #48962 · UCB · UCB · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+15.68%	1.32	100.0%	-5.93%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The UCB Bollinger Squeeze backtest shows a perfect 100% win rate on only three trades, which statistically lacks confidence for institutional deployment. While the 1.32 Sharpe ratio and 5.93% drawdown are acceptable, the sample size is insufficient to validate the strategy's robustness against different market regimes. The 15.68% return is likely an overfitting artifact rather than a repeatable alpha source given the data scarcity. We must expand the backtest window or reduce trade frequency to gather a larger dataset before considering live allocation.

ADDITIONAL METRICS

CAGR	**15.68%**
Sortino Ratio	**1.22**
Turnover	**6.40x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$11571.87**

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