LATINOS TRADING

BACKTEST REPORT

Backtest #48963 · 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 +15.68% ROI with a perfect 100% win rate, yet the sample size of three trades renders these statistics statistically insignificant and prone to overfitting. The low maximum drawdown of 5.93% and Sharpe ratio of 1.32 appear robust on paper, but the lack of trade diversity prevents reliable validation of the strategy's consistency under varying market conditions. We must treat these results as a preliminary hypothesis rather than a confirmed edge, acknowledging that a single run cannot distinguish skill from luck. The immediate next step is to expand the test across multiple years of historical data and different market regimes to validate if the Bollinger Squeeze logic holds beyond this narrow window. Only

ADDITIONAL METRICS

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

Generated 2026-08-31T18:12:26Z · latinostrading.com

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.