LATINOS TRADING

BACKTEST REPORT

Backtest #39329 · 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 with a 15.68% ROI, but this statistical confidence is entirely invalid given only three trades. A sample size this small is prone to extreme variance, making the high Sharpe ratio of 1.32 and low drawdown of 5.93% misleading indicators of robustness. The strategy likely captured a short-term volatility breakout that does not generalize to live market conditions. Before deploying any capital, you must expand the test to at least 50 trades across different market regimes to validate edge reliability.

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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