LATINOS TRADING

BACKTEST REPORT

Backtest #40625 · UFCS · UFCS · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+29.11%	1.31	66.7%	-10.97%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The UFCS Bollinger Squeeze backtest shows a +29.11% return with a 1.31 Sharpe ratio, indicating moderate risk-adjusted performance on a sample of only three trades. While the 66.7% win rate and contained 10.97% drawdown suggest a robust signal, the tiny sample size creates severe statistical uncertainty that invalidates any confidence in these metrics. The strategy likely captured one or two low-frequency volatility expansion events, which artificially inflates the apparent efficiency without proving generalizability. To validate the approach, you must expand the sample by running a walk-forward analysis on additional years of UFCS data or testing the logic on a correlated asset. Without more data points, the current results remain a compelling

ADDITIONAL METRICS

CAGR	**29.11%**
Sortino Ratio	**1.43**
Turnover	**6.20x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$12915.24**

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