LATINOS TRADING

BACKTEST REPORT

Backtest #53488 · 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 GG4_Bollinger_Squeeze backtest shows a 29.11% return with a 66.7% win rate, but the sample size of only three trades renders the 1.31 Sharpe ratio statistically insignificant. While the strategy successfully captured volatility squeezes, the minimal trade count prevents reliable assessment of drawdown resilience or true risk-adjusted performance. We must treat these results as exploratory data rather than production signals until the equity curve demonstrates sustained consistency. The immediate priority is to run a forward test with tighter stop-loss parameters to validate if the 10.97% maximum drawdown holds under live market conditions.

ADDITIONAL METRICS

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

Generated 2026-09-02T23:30:52Z · latinostrading.com