LATINOS TRADING

BACKTEST REPORT

Backtest #28929 · UMBF · UMBF · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+15.11%	1.13	50.0%	-9.68%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

This two-trade backtest on UMBF is statistically negligible, rendering the 50% win rate and 1.13 Sharpe ratio meaningless due to extreme sample size bias. The +15.11% ROI is likely noise rather than alpha, while a 9.68% max drawdown masks the total absence of risk diversification across such a sparse dataset. You cannot trust this signal logic without hundreds of iterations to establish statistical confidence. Run a Monte Carlo simulation with at least 1,000 trades to validate if the squeeze strategy holds edge against random market noise.

ADDITIONAL METRICS

CAGR	**15.11%**
Sortino Ratio	**0.92**
Turnover	**3.93x**
Total Trades	**2**
Initial Capital	**$9997.00**
Final Capital	**$11514.31**