LATINOS TRADING

BACKTEST REPORT

Backtest #53540 · UMBF · UMBF · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+10.96%	0.83	50.0%	-9.29%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The UMBF Bollinger Squeeze backtest shows a 10.96% ROI with a 0.83 Sharpe ratio, but the sample size of only two trades invalidates any statistical significance. A 50% win rate and 9.29% drawdown suggest high volatility without a robust edge, as the strategy may have underperformed due to insufficient market conditions rather than poor logic. We must expand the backtest period or adjust parameters to confirm if the signal generation is repeatable. The next step is to run a new simulation with a minimum of 50 trades to achieve reliable confidence intervals before deployment.

ADDITIONAL METRICS

CAGR	**10.96%**
Sortino Ratio	**0.67**
Turnover	**3.98x**
Total Trades	**2**
Initial Capital	**$9997.00**
Final Capital	**$11099.06**

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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.