LATINOS TRADING

BACKTEST REPORT

Backtest #50719 · UMBF · UMBF · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+13.93%	1.03	50.0%	-6.94%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The UMBF Bollinger Squeeze backtest shows a 13.93% return, yet the 50% win rate and only two trades indicate a statistically insignificant result. A Sharpe ratio of 1.03 suggests manageable risk-adjusted returns, but the low trade count prevents reliable confidence in these metrics. The strategy likely failed to capture sufficient volatility contraction to generate meaningful signal frequency in this sample. We must expand the test window or adjust parameters to validate whether the squeeze logic holds across more market cycles.

ADDITIONAL METRICS

CAGR	**13.93%**
Sortino Ratio	**0.84**
Turnover	**4.01x**
Total Trades	**2**
Initial Capital	**$9997.00**
Final Capital	**$11396.39**

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