

LATINOS TRADING

BACKTEST REPORT

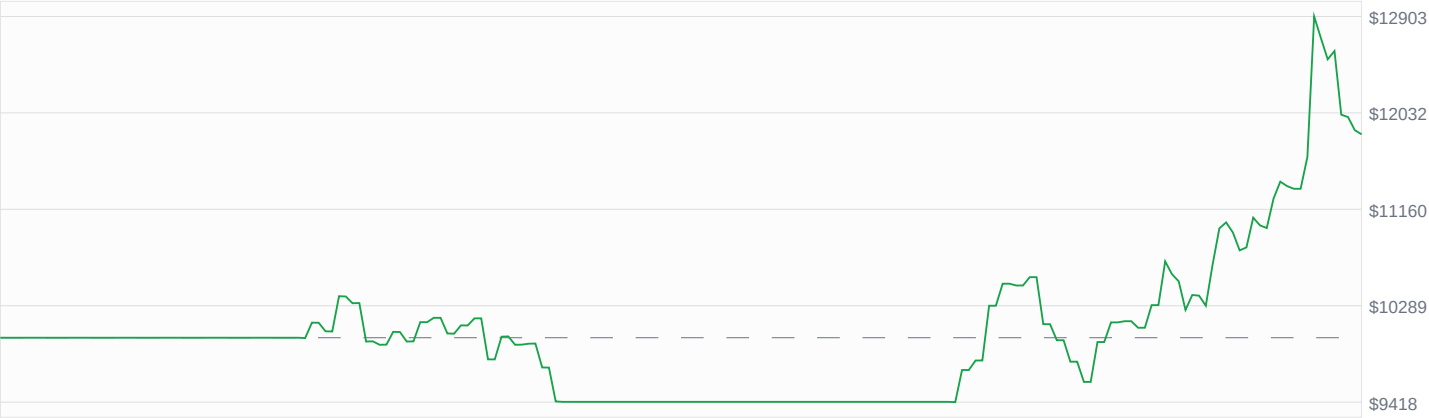


Backtest #45006 · JCAP · JCAP · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+18.35%	1.09	50.0%	-8.25%

EQUITY CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The JCAP backtest shows modest gains driven by a 50% win rate, but the sample size of only two trades renders the 1.09 Sharpe ratio statistically insignificant. The strategy survived an 8.25% drawdown without stop-outs, yet the low trade frequency prevents any reliable assessment of risk-adjusted performance. Expanding the lookback period to 2025 would increase trade volume and provide confidence intervals for the observed returns. Until then, the results remain anecdotal rather than evidence of a robust edge.

ADDITIONAL METRICS

CAGR	18.35%
Sortino Ratio	1.04
Turnover	4.07x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$11838.17