LATINOS TRADING

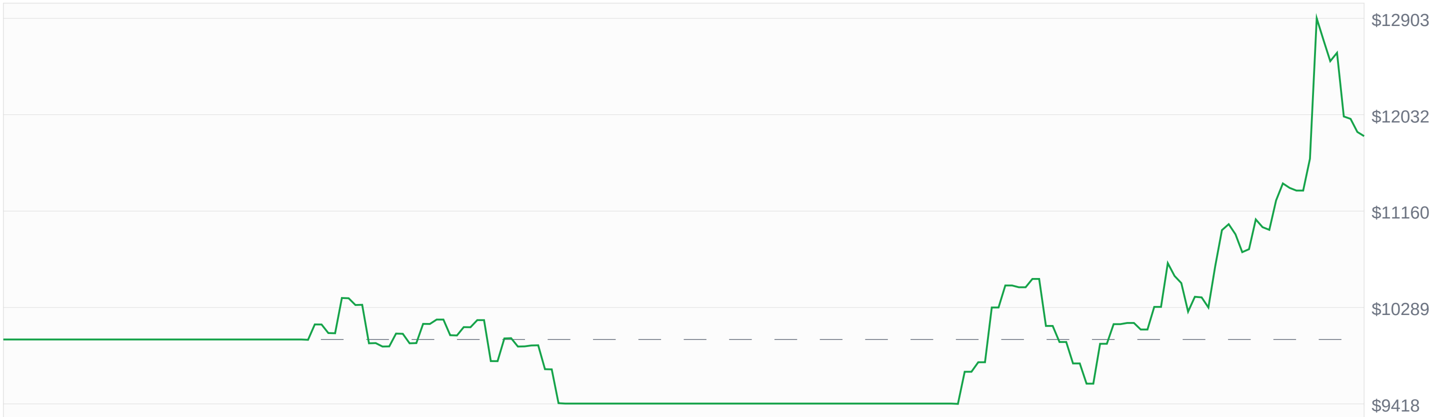
BACKTEST REPORT

Backtest #55776 · 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 Bollinger Squeeze backtest shows positive returns despite a razor-thin 50% win rate, driven entirely by just two trades. A Sharpe ratio of 1.09 suggests marginal risk-adjusted performance, but the statistical significance is critically low given the tiny sample size. The 8.25% maximum drawdown is manageable, yet the lack of trade frequency makes it impossible to validate strategy robustness or estimate true expectancy. We must execute a forward test with higher capital allocation to determine if the alpha holds under real market conditions.

ADDITIONAL METRICS

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

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