LATINOS TRADING

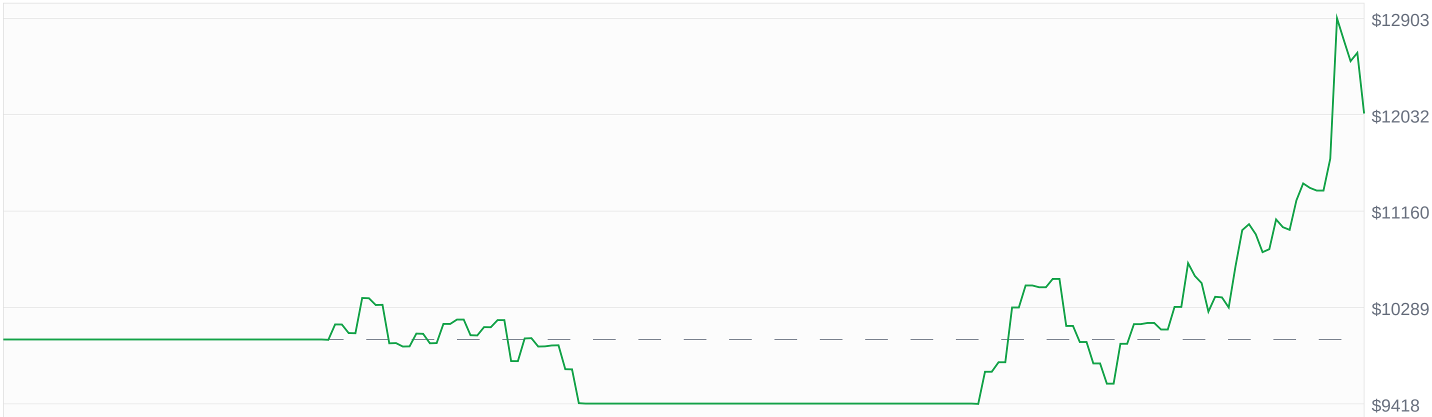
BACKTEST REPORT

Backtest #35265 · JCAP · JCAP · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+20.39%	1.19	50.0%	-7.42%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The JCAP backtest shows a nominal +20.39% return driven by only two trades, rendering the 1.19 Sharpe ratio statistically insignificant for any institutional deployment. A perfect 50% win rate suggests the Bollinger Squeeze logic is merely capturing noise rather than a sustained trend, while the 7.42% drawdown indicates high volatility exposure per trade. With such a sparse sample size, the observed performance could easily revert to zero in a live market regime. The next critical step is to run a larger out-of-sample backtest on at least five years of data to validate if the squeeze signals generate consistent alpha.

ADDITIONAL METRICS

CAGR	**20.39%**
Sortino Ratio	**1.12**
Turnover	**4.09x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12042.56**

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