LATINOS TRADING

BACKTEST REPORT

Backtest #45008 · 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 GG4_Bollinger_Squeeze strategy generated an 18.35% return, yet the sample size of only two trades renders the 1.09 Sharpe ratio and 50% win rate statistically insignificant. The 8.25% maximum drawdown suggests the Bollinger Squeeze logic captures volatility expansions, but the lack of trade frequency prevents robust validation of risk-adjusted performance. Confidence in these metrics is negligible given the high variance inherent in small datasets, making any conclusion premature. We must expand the backtest window or adjust entry filters to generate sufficient trade volume for reliable statistical inference.

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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