

LATINOS TRADING

BACKTEST REPORT

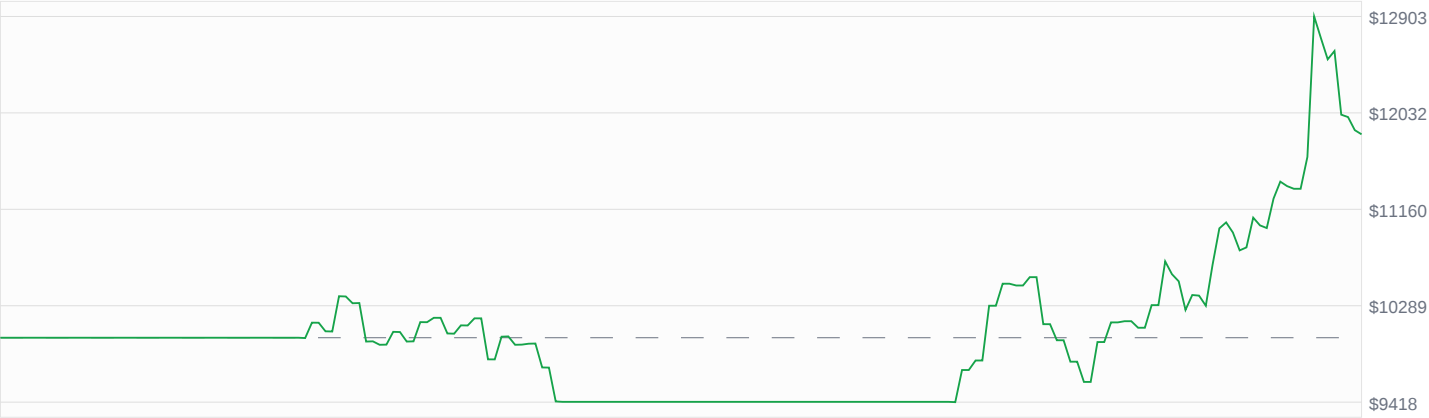


Backtest #41461 · JCAP · JCAP · GG3_MACD_Momentum (auto)

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 an 18.35% gain, yet the 50% win rate and only two trades suggest statistical noise rather than a robust alpha. The 1.09 Sharpe ratio indicates marginal risk-adjusted returns, and an 8.25% drawdown reveals sensitivity to single-loss events in this volatile name. With such a tiny sample size, the results lack statistical confidence and cannot reliably predict live performance. We must expand the parameter space or shift to a higher-frequency strategy to validate this momentum approach before deployment.

ADDITIONAL METRICS

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