LATINOS TRADING

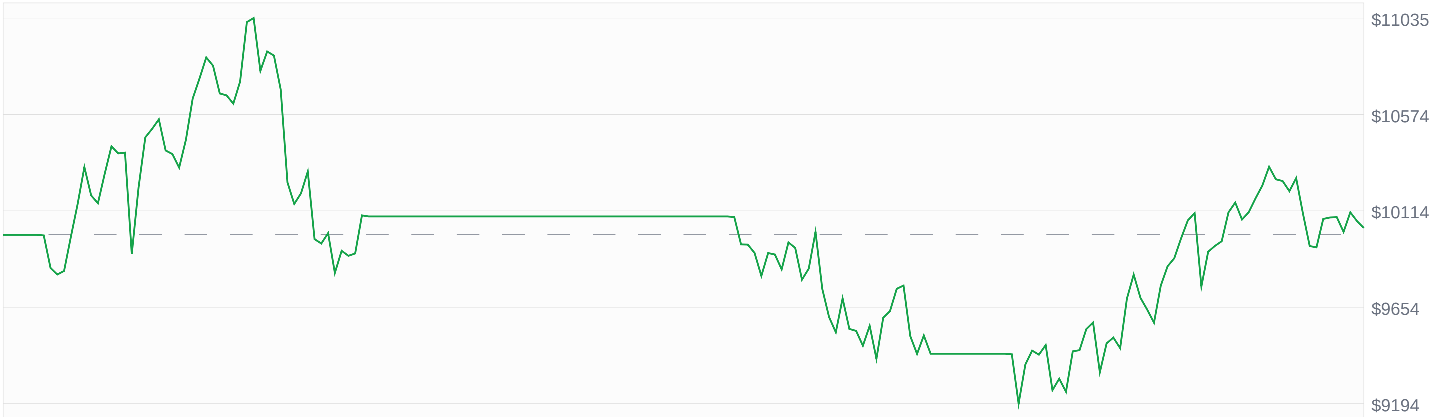
BACKTEST REPORT

Backtest #53901 · JPM · Swing Pullback JPM

ROI	Sharpe	Win Rate	Max Drawdown
+0.29%	0.11	66.7%	-16.68%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The Swing Pullback JPM strategy delivered a marginal 0.29% return with a Sharpe ratio of 0.11, indicating poor risk-adjusted performance despite a 66.7% win rate. The strategy generated only three trades, creating a statistically insignificant sample that invalidates any confidence in the results. A maximum drawdown of 16.68% suggests excessive volatility relative to the minimal capital gain achieved. Given the low trade count, extending the backtest period is the immediate next step to validate robustness.

ADDITIONAL METRICS

CAGR	**0.29%**
Sortino Ratio	**0.08**
Turnover	**5.91x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$10032.50**

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