LATINOS TRADING

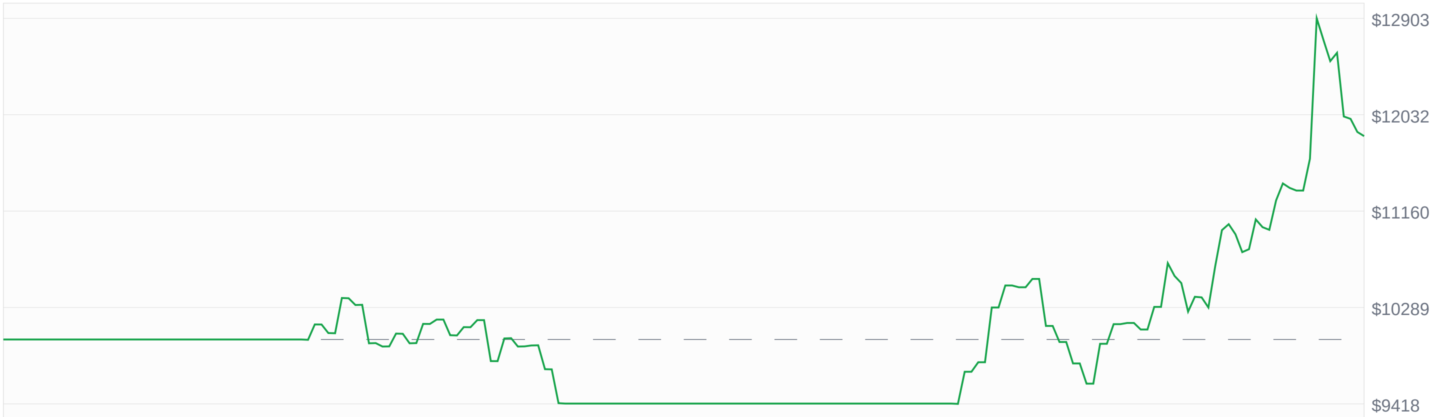
BACKTEST REPORT

Backtest #53984 · 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 backtest for JCAP shows +18.35% ROI, yet the sample size of only two trades renders the 50% win rate and 1.09 Sharpe ratio statistically insignificant and highly unreliable. The 8.25% maximum drawdown suggests volatility, but without more data, we cannot confirm if the strategy's entry logic is robust or merely lucky. We cannot trust these metrics to inform live deployment decisions at this stage. The immediate next step is to run a longer backtest over at least 100 trades to validate the strategy's consistency and risk profile before considering live execution.

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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