LATINOS TRADING

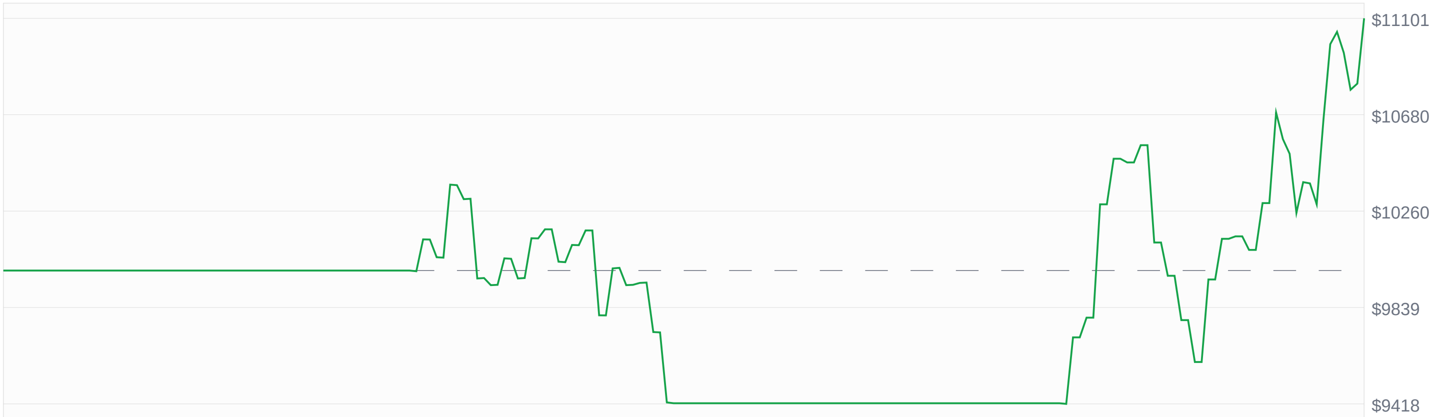
BACKTEST REPORT

Backtest #9546 · JCAP · JCAP · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+10.98%	0.89	50.0%	-8.62%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The sample size of two trades renders all statistics statistically irrelevant; a 50% win rate with zero variance in outcome provides no edge signal. The Sharpe ratio of 0.89 and 8.62% drawdown appear respectable but are mathematical artifacts of a single directional move rather than evidence of robust alpha. You cannot distinguish skill from random noise with n=2, making the +10.98% ROI untrustworthy for live deployment. Expand the backtest window significantly to capture regime shifts before trusting this MACD momentum logic. Until you have 30+ trades, this result is noise, not strategy.

ADDITIONAL METRICS

CAGR	**10.98%**
Sortino Ratio	**0.67**
Turnover	**3.99x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11101.31**

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.