LATINOS TRADING

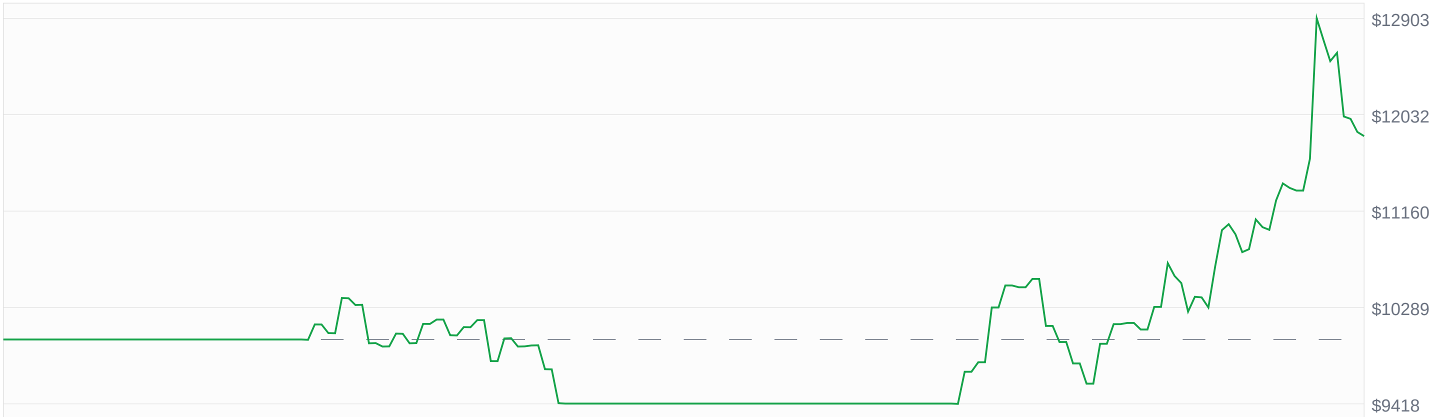
BACKTEST REPORT

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**

Generated 2026-08-31T23:39:11Z · latinostrading.com

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.