LATINOS TRADING

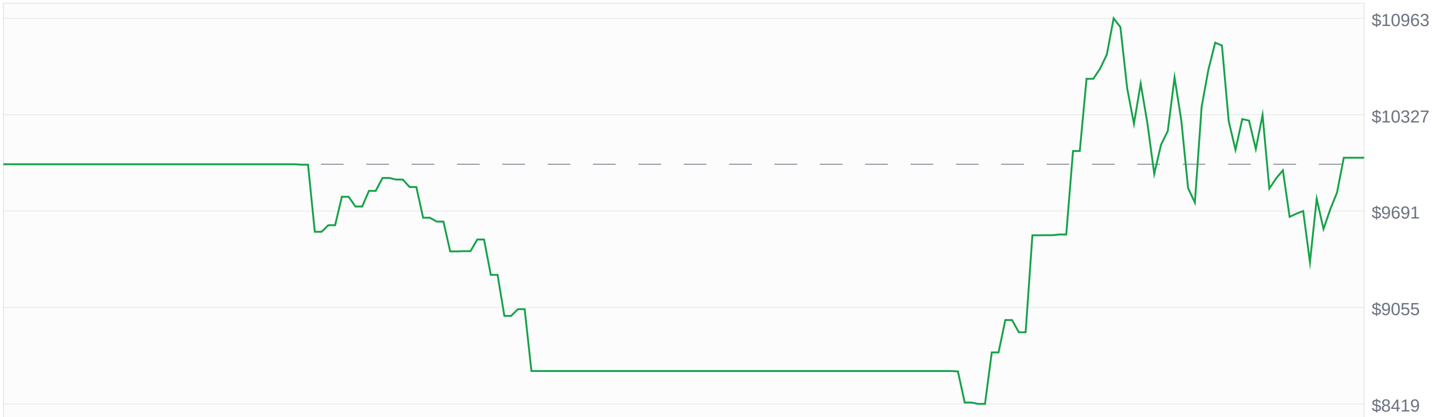
BACKTEST REPORT

Backtest #39922 · PLMR · PLMR · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+0.43%	0.14	50.0%	-14.67%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The PLMR GG3_MACD_Momentum strategy shows negligible alpha with a 0.43% ROI and a 0.14 Sharpe ratio, indicating poor risk-adjusted performance. A 50% win rate over just two trades offers zero statistical significance, making the results indistinguishable from random noise. The 14.67% max drawdown is disproportionately high relative to the minimal gains, suggesting inefficient position sizing or weak stop-loss logic. This backtest fails to demonstrate a viable edge for institutional deployment. Increase the sample size to at least 100 trades and optimize entry filters to reduce drawdown before considering live capital.

ADDITIONAL METRICS

CAGR	**0.43%**
Sortino Ratio	**0.10**
Turnover	**3.73x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$10042.90**

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