LATINOS TRADING

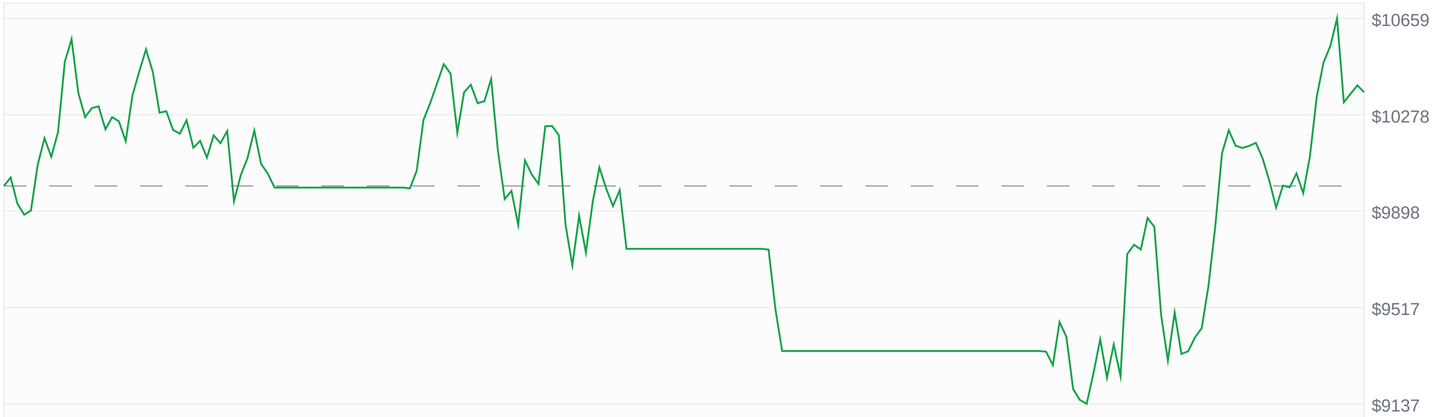
BACKTEST REPORT

Backtest #41496 · GD · GD · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+3.64%	0.35	25.0%	-13.51%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The strategy generated a modest 3.64% return but suffered a 13.51% drawdown, indicating poor risk-adjusted performance with a 0.35 Sharpe ratio. A 25% win rate over only four trades lacks statistical significance, making the results likely driven by noise rather than consistent alpha. The high drawdown relative to gains suggests the momentum signals are triggering premature entries or inadequate stop-loss placement. Next, extend the backtest period to at least fifty trades to establish a reliable confidence interval before considering any parameter adjustments.

ADDITIONAL METRICS

CAGR	**3.64%**
Sortino Ratio	**0.28**
Turnover	**7.85x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$10367.03**