LATINOS TRADING

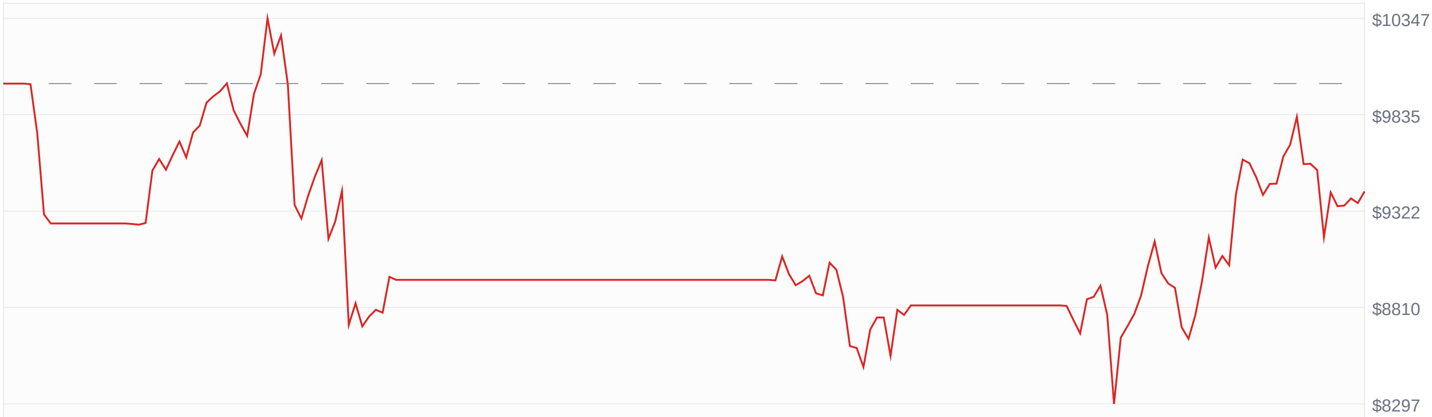
BACKTEST REPORT

Backtest #48333 · COF · COF · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-5.76%	-0.22	25.0%	-19.81%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The COF GG3_MACD_Momentum backtest shows significant underperformance with a negative ROI of -5.76% and a Sharpe ratio of -0.22, indicating that the momentum strategy failed to capitalize on market trends. With only 4 trades executed, the 25% win rate and 19.81% maximum drawdown lack statistical significance, making the results highly unstable and likely reflective of random noise rather than strategy flaws. The limited sample size prevents any reliable inference about the strategy's long-term viability or risk profile on this asset. We must expand the test period or adjust parameters to generate sufficient trade data before drawing definitive conclusions. The immediate next step is to run a new backtest with increased lookback periods to validate if

ADDITIONAL METRICS

CAGR	**-5.76%**
Sortino Ratio	**-0.14**
Turnover	**7.35x**
Total Trades	**4**
Initial Capital	**$10000.00**
Final Capital	**$9426.63**