LATINOS TRADING

BACKTEST REPORT

Backtest #49927 · SM · SM · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+41.20%	1.21	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The +41.20% ROI and perfect 100% win rate on the SM GG3_MACD_Momentum strategy are statistically meaningless given only two trades, creating a false sense of security. Such a small sample size cannot support the reported Sharpe ratio of 1.21 or validate the robustness of the momentum logic. The severe 32.83% max drawdown reveals that even a single losing trade in a live environment could wipe out half the portfolio gains. We must expand the test to at least 100 trades across multiple market cycles before considering deployment. The next step is to run a forward test on a different time interval to verify if the strategy holds outside these specific conditions.

ADDITIONAL METRICS

CAGR	**41.20%**
Sortino Ratio	**0.94**
Turnover	**4.92x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14124.38**