LATINOS TRADING

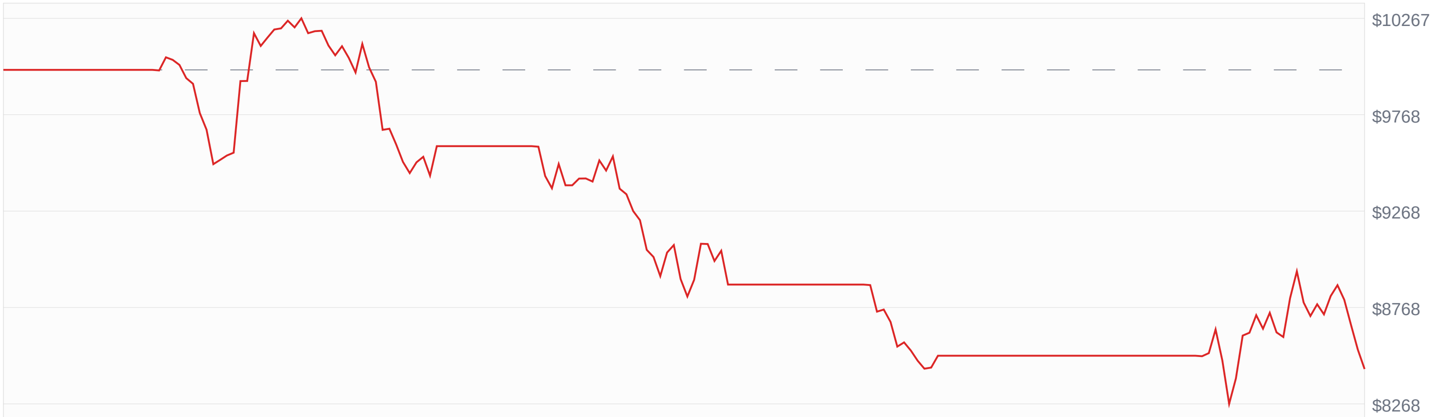
BACKTEST REPORT

Backtest #50708 · HIG · HIG · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-15.53%	-1.55	0.0%	-19.47%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The HIG backtest using the GG3_MACD_Momentum strategy failed completely, delivering a -15.53% return and a 0.0% win rate across only four trades. With a sample size too small for statistical significance, the -1.55 Sharpe ratio and 19.47% drawdown suggest a severe regime mismatch rather than persistent alpha. The strategy likely entered positions too early or lacked sufficient filters to avoid the recent downtrend. Next, increase the sample size to at least 100 trades by expanding the backtest window to validate whether the signal logic is fundamentally broken.

ADDITIONAL METRICS

CAGR	**-15.53%**
Sortino Ratio	**-1.16**
Turnover	**7.25x**
Total Trades	**4**
Initial Capital	**$10000.00**
Final Capital	**$8449.18**