LATINOS TRADING

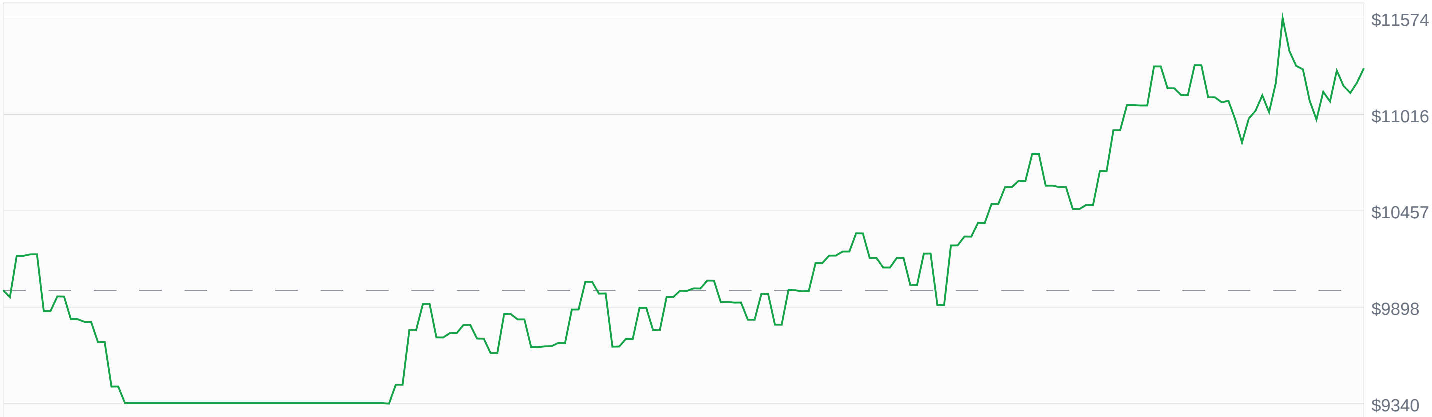
BACKTEST REPORT

Backtest #50759 · EFSC · EFSC · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+12.81%	1.06	50.0%	-7.48%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EFSC GG3_MACD_Momentum backtest shows a +12.81% ROI, but the 50% win rate and only two total trades indicate severe statistical insignificance rather than robust alpha. A Sharpe ratio of 1.06 suggests reasonable reward-to-risk, yet the 7.48% maximum drawdown warns of volatile exposure with insufficient sample data to confirm trend reliability. The strategy failed to generate enough signals to validate its logic, making any performance metrics unreliable for live deployment. We must expand the test period or adjust entry parameters to increase trade frequency before considering live execution.

ADDITIONAL METRICS

CAGR	**12.81%**
Sortino Ratio	**1.04**
Turnover	**4.00x**
Total Trades	**2**
Initial Capital	**$9997.00**
Final Capital	**$11283.92**