LATINOS TRADING

BACKTEST REPORT

Backtest #52455 · FRST · FRST · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+14.89%	1.10	66.7%	-8.83%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The backtest on FRST shows a 14.89% return with a 66.7% win rate, yet the sample of only three trades renders the 1.10 Sharpe ratio statistically insignificant. While the strategy captured momentum effectively without exceeding an 8.83% drawdown, such a small dataset cannot validate the robustness of the GG3_MACD parameters under varied market conditions. Consequently, this result suggests overfitting to a narrow price range rather than a sustainable alpha source. The prudent next step is expanding the lookback period or testing alternative moving average lengths to generate a statistically meaningful equity curve.

ADDITIONAL METRICS

CAGR	**14.89%**
Sortino Ratio	**0.82**
Turnover	**6.24x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$11492.61**