LATINOS TRADING

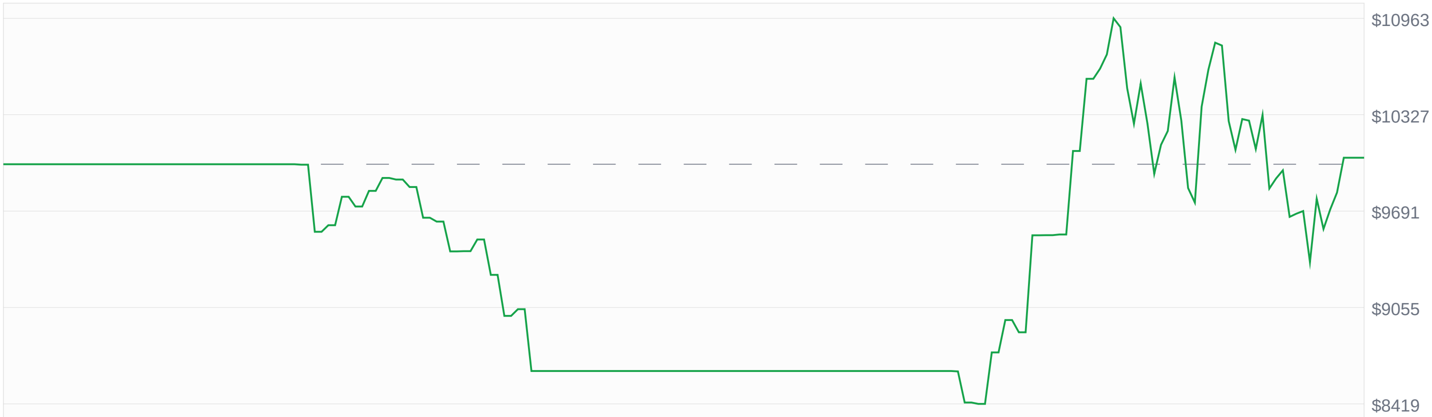
BACKTEST REPORT

Backtest #52899 · PLMR · PLMR · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+0.43%	0.14	50.0%	-14.67%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The PLMR GG3_MACD_Momentum backtest shows a positive 0.43% return but reveals severe statistical insignificance due to only two trades executed. A Sharpe ratio of 0.14 and a 50.0% win rate indicate the strategy lacks risk-adjusted edge, while the 14.67% maximum drawdown suggests high volatility exposure during the test period. With such a minimal sample size, these metrics are highly prone to overfitting and do not provide reliable evidence of profitability in live markets. To validate the approach, you must increase the sample size by testing over 100 trades across different market regimes to filter out random noise.

ADDITIONAL METRICS

CAGR	**0.43%**
Sortino Ratio	**0.10**
Turnover	**3.73x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$10042.90**