LATINOS TRADING

BACKTEST REPORT

Backtest #53338 · PFS · PFS · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+8.00%	0.75	66.7%	-7.18%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The PFS GG3_MACD_Momentum backtest shows positive returns, yet the statistical confidence remains critically low due to only three recorded trades. While the strategy successfully avoided significant capital erosion with a 7.18% drawdown, the narrow sample size prevents any meaningful assessment of risk-adjusted performance or market adaptability. The 0.75 Sharpe ratio suggests moderate efficiency, but it is insufficient to validate the approach without expanded historical data. Running a longer backtest period with adjusted entry filters is required to determine if the observed alpha is robust or merely noise.

ADDITIONAL METRICS

CAGR	**8.00%**
Sortino Ratio	**0.63**
Turnover	**6.12x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$10803.59**

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