LATINOS TRADING

BACKTEST REPORT

Backtest #53643 · AGM · AGM · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+24.68%	1.39	50.0%	-10.63%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The backtest for AGM's momentum strategy shows a positive 24.68% ROI but relies critically on only two trades, rendering the 1.39 Sharpe ratio statistically insignificant. A 50% win rate with such a limited sample size provides no confidence that the signal logic will persist out-of-sample, and the 10.63% drawdown is merely a snapshot rather than a robust stress test. The high variance suggests the current parameters are overfitting to recent noise rather than capturing a durable trend. We must immediately run a walk-forward analysis on a wider historical dataset to validate the edge before considering live deployment.

ADDITIONAL METRICS

CAGR	**24.68%**
Sortino Ratio	**1.24**
Turnover	**4.21x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12471.53**

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