LATINOS TRADING

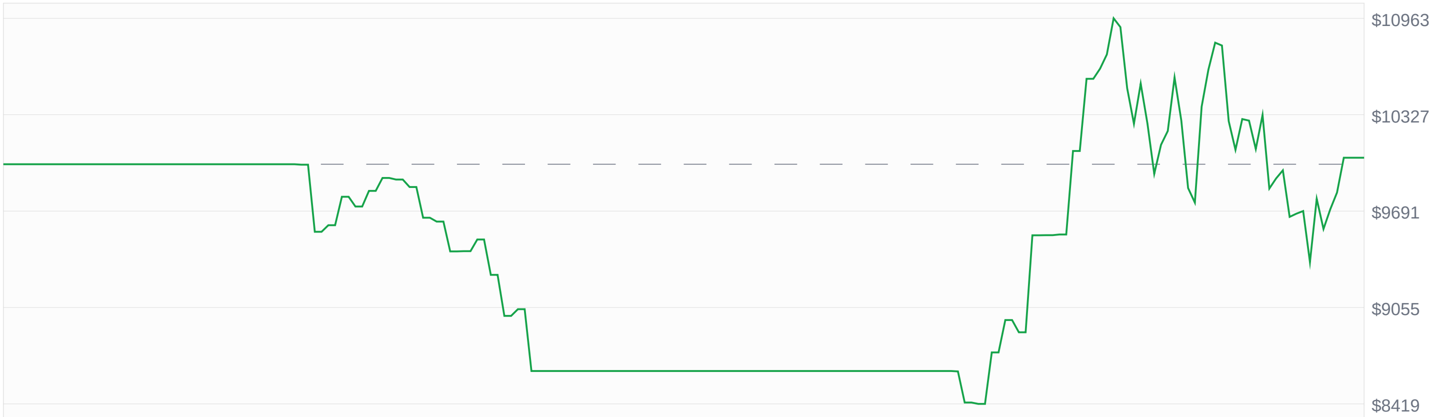
BACKTEST REPORT

Backtest #53749 · 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 yielded minimal alpha with a 0.43% ROI and a Sharpe of 0.14, rendering the strategy statistically insignificant due to only two executed trades. A 50% win rate and 14.67% drawdown suggest the MACD momentum logic fails to filter noise in this specific asset on the tested timeframe. The sample size is far too small to validate any edge or risk parameters, meaning this result is likely an outlier rather than a systemic failure. Before deploying live capital, we must increase the backtest horizon or adjust entry filters to generate a statistically robust dataset. Next, run a longer historical simulation with adjusted stop-loss logic to confirm whether the edge persists across different market regimes.

ADDITIONAL METRICS

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

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