# LATINOS TRADING

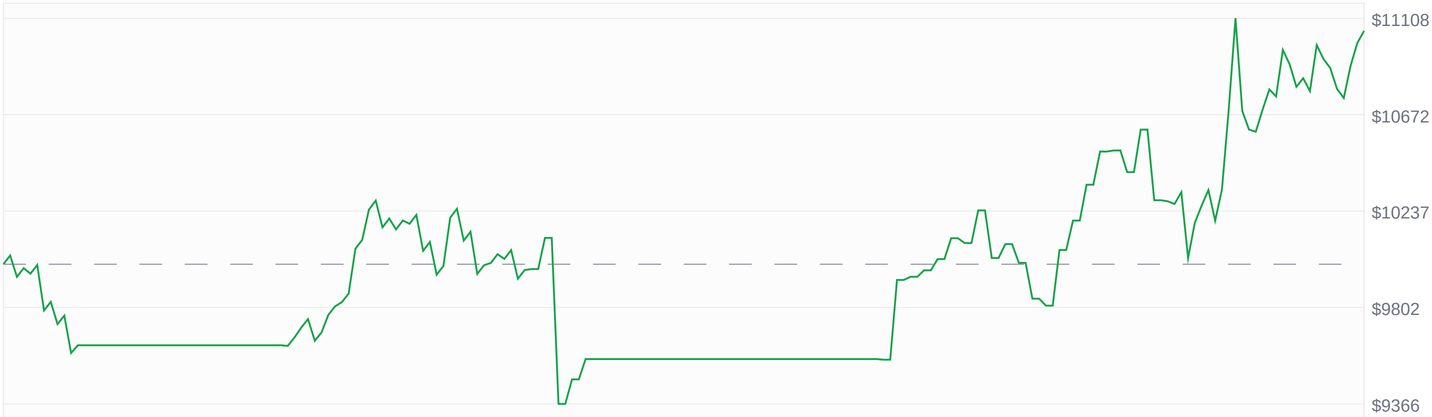
## BACKTEST REPORT

Backtest #28621 · SPFI · SPFI · GG3_MACD_Momentum (auto)

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| +10.48% | 0.83 | 33.3% | -8.27% |

## EQUITY CURVE

202 sessions · starting at $9997.00




## ANALYST NOTE

Hera local LLM

The strategy achieved a 10.48% return with an 8.27% max drawdown, yet the 33% win rate over just three trades renders the Sharpe ratio of 0.83 statistically irrelevant. Such a tiny sample size precludes any meaningful confidence in the edge, suggesting the results are likely random noise rather than a robust signal. The high drawdown relative to the limited trade count indicates poor risk-adjusted performance that cannot be validated. To proceed, you must expand the backtest period significantly to generate a larger dataset for statistical significance.

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **10.48%** |
| Sortino Ratio | **0.58** |
| Turnover | **5.95x** |
| Total Trades | **3** |
| Initial Capital | **$9997.00** |
| Final Capital | **$11050.93** |

Generated 2026-08-15T05:17:05Z · latinostrading.com