LATINOS TRADING

BACKTEST REPORT

Backtest #32318 · UNI/USD · UNI/USD · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-22.93%	-0.83	25.0%	-37.56%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The backtest demonstrates a severe negative alpha with a -22.93% ROI and a -0.83 Sharpe ratio, indicating consistent capital erosion rather than temporary variance. With only four trades and a 25.0% win rate, the statistical confidence is negligible because the sample size is far too small to distinguish genuine strategy failure from random noise. The 37.56% maximum drawdown further highlights poor risk management and an inability to preserve capital during adverse price action. You must not deploy this strategy, but instead expand the historical test period to at least two hundred trades to establish a statistically valid baseline. This extended validation will confirm whether the momentum logic has any structural edge before further

ADDITIONAL METRICS

CAGR	**-22.93%**
Sortino Ratio	**-0.54**
Turnover	**6.45x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$7709.69**

Generated 2026-08-19T14:46:56Z · latinostrading.com