LATINOS TRADING

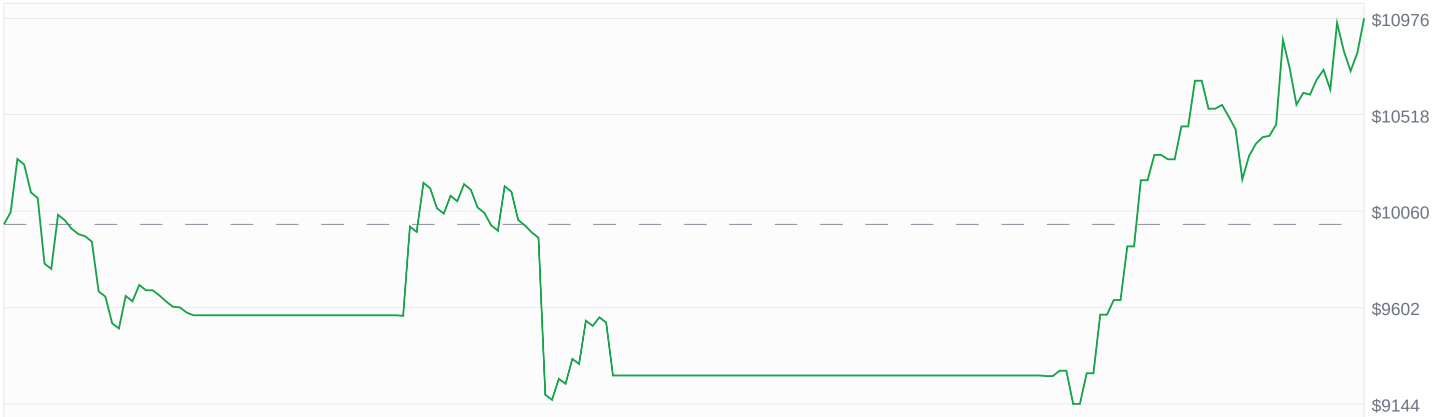
BACKTEST REPORT

Backtest #3411 · NIC · NIC · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+9.72%	0.78	33.3%	-10.60%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The 9.72% return masks severe statistical fragility with only three trades, rendering the 0.78 Sharpe and 33% win rate meaningless for live deployment. While capital growth is positive, the 10.6% max drawdown combined with low frequency indicates high idiosyncratic risk rather than robust alpha. The sample size is critically insufficient to claim confidence in the MACD momentum signal's edge. Immediate next step is expanding the backtest window to capture at least 100 trades across varying volatility regimes. Until then, this strategy remains a theoretical curiosity, not an institutional candidate.

ADDITIONAL METRICS

CAGR	**9.72%**
Sortino Ratio	**0.65**
Turnover	**5.87x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$10975.78**

Generated 2026-08-14T05:12:58Z · latinostrading.com