

LATINOS TRADING

BACKTEST REPORT

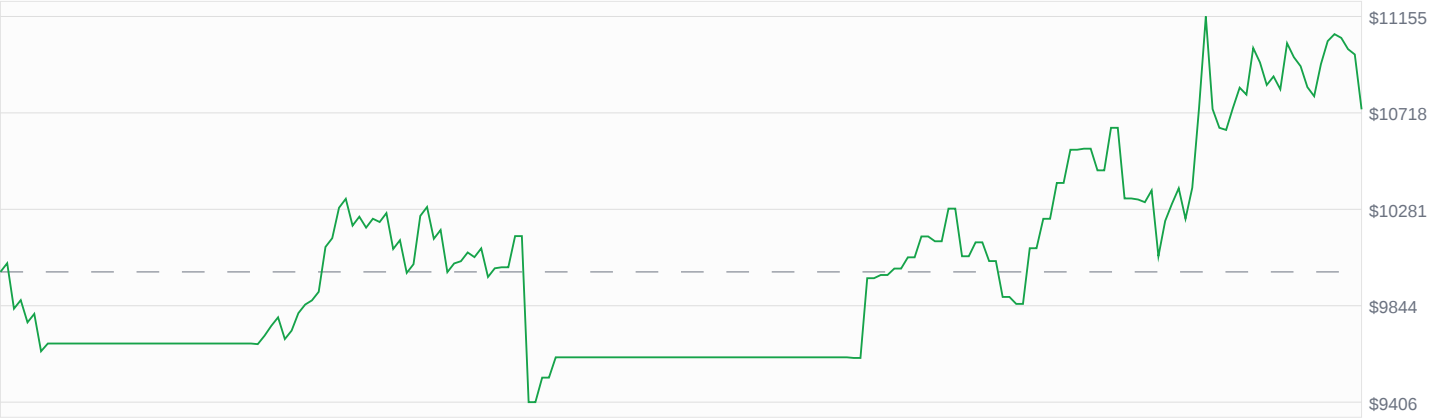


Backtest #34490 · SPFI · SPFI · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+7.31%	0.61	33.3%	-8.27%

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The SPFI strategy achieved a positive ROI of 7.31%, with a Sharpe ratio of 0.61, indicating a moderate risk-adjusted performance. The win rate of 33.3% suggests good profitability but a high drawdown of 8.27% highlights potential volatility. For future analysis, consider optimizing the stop-loss levels to better manage drawdowns while maintaining profitability.

ADDITIONAL METRICS

CAGR	7.31%
Sortino Ratio	0.43
Turnover	5.93x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$10734.27