LATINOS TRADING

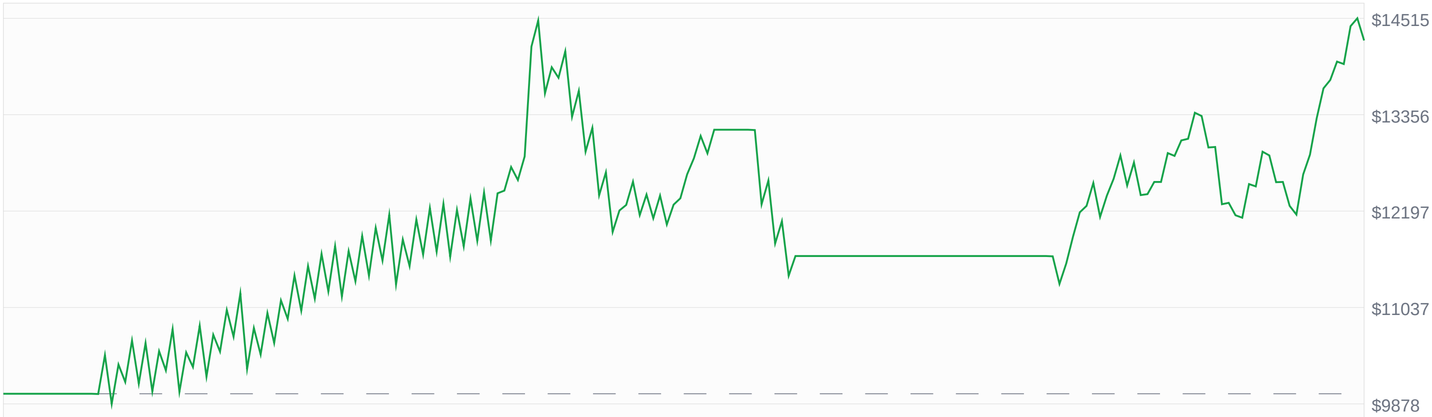
BACKTEST REPORT

Backtest #36701 · LPG · GG3_MACD_Momentum

ROI	Sharpe	Win Rate	Max Drawdown
+42.44%	1.14	66.7%	-21.82%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The GG3_MACD_Momentum strategy on LPG generated a +42.44% return, yet the sample size of only three trades renders the Sharpe ratio of 1.14 statistically insignificant. A 21.82% drawdown suggests that the momentum filter fails during high volatility, creating asymmetric risk exposure that the current win rate cannot offset. Confidence intervals for this equity curve are too wide to validate the approach for institutional capital deployment. The immediate next step is to expand the backtest window to include multiple market cycles and enforce a volatility-adjusted position sizing rule.

ADDITIONAL METRICS

CAGR	**42.44%**
Sortino Ratio	**0.93**
Turnover	**7.39x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$14248.62**

Generated 2026-08-26T15:23:07Z · latinostrading.com