

LATINOS TRADING

BACKTEST REPORT

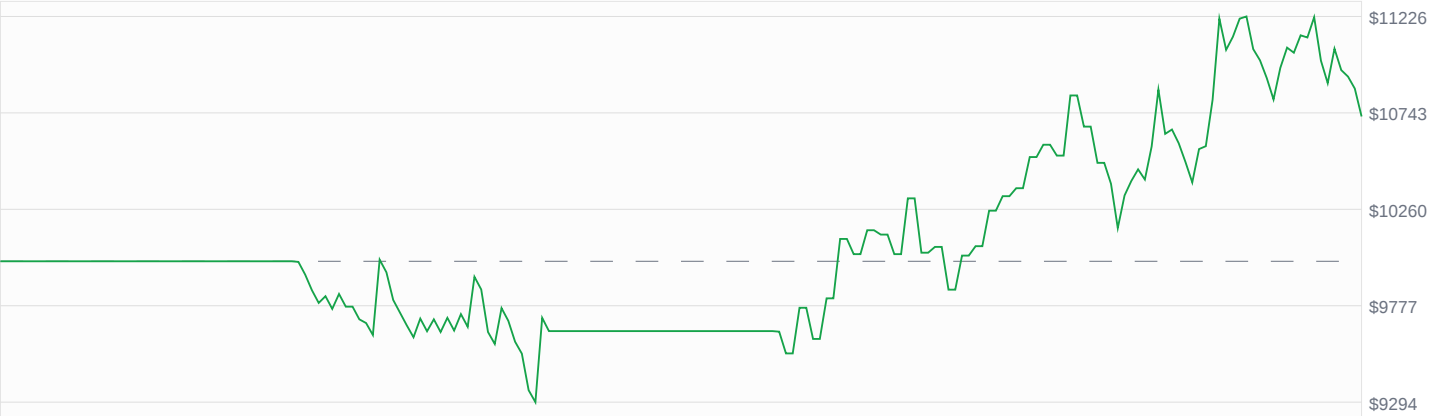


Backtest #40587 · MVBF · MVBF · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+7.22%	0.62	50.0%	-6.36%

EQUITY CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The +7.22% return and 0.62 Sharpe ratio suggest modest positive alpha, but the 50% win rate and two-trade sample provide negligible statistical confidence. The 6.36% drawdown is acceptable, yet the strategy lacks evidence of robust risk-adjusted performance. This limited dataset cannot validate the MACD momentum logic or distinguish skill from luck. Next step: extend the backtest to at least 100 trades to assess consistency and refine entry filters.

ADDITIONAL METRICS

CAGR	7.22%
Sortino Ratio	0.64
Turnover	4.00x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$10725.37