LATINOS TRADING

BACKTEST REPORT

Backtest #40671 · HIG · HIG · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-15.53%	-1.55	0.0%	-19.47%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The HIG backtest shows a catastrophic loss of 15.53% with a negative Sharpe ratio of 1.55, indicating the strategy consistently underperformed the risk-free rate. The zero percent win rate across only four trades means every position closed at a loss, highlighting a complete failure in signal generation or entry timing. With such a small sample size, the statistical confidence in this negative result is low, as four data points are insufficient to distinguish skill from random variance. The strategy likely suffered from poor momentum alignment or excessive slippage, given the high drawdown relative to the small number of trades. The immediate next step is to isolate and stress-test the MACD momentum triggers against a broader

ADDITIONAL METRICS

CAGR	**-15.53%**
Sortino Ratio	**-1.16**
Turnover	**7.25x**
Total Trades	**4**
Initial Capital	**$10000.00**
Final Capital	**$8449.18**

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