LATINOS TRADING

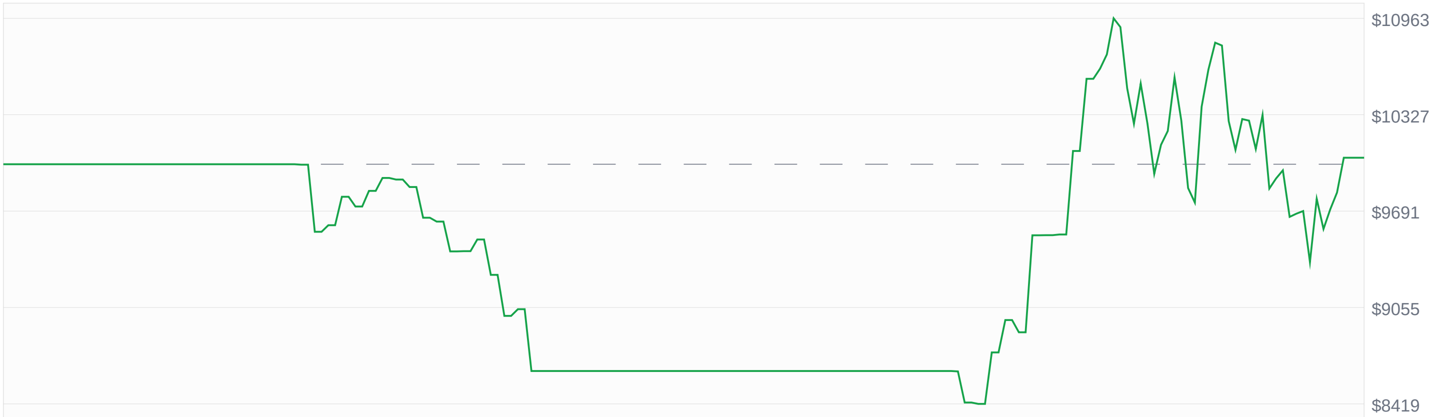
BACKTEST REPORT

Backtest #40951 · PLMR · PLMR · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+0.43%	0.14	50.0%	-14.67%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy generated a negligible 0.43% ROI with a 0.14 Sharpe ratio, indicating no statistical edge over a random walk. A 14.67% drawdown relative to the minimal gain suggests poor risk management or high volatility exposure. With only two trades, the 50% win rate is statistically meaningless, providing zero confidence in the MACD momentum logic. The sample size is too small to distinguish signal from noise, rendering the backtest inconclusive. Execute a longer historical backtest with a minimum of fifty trades to establish statistical significance before further optimization.

ADDITIONAL METRICS

CAGR	**0.43%**
Sortino Ratio	**0.10**
Turnover	**3.73x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$10042.90**

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