LATINOS TRADING

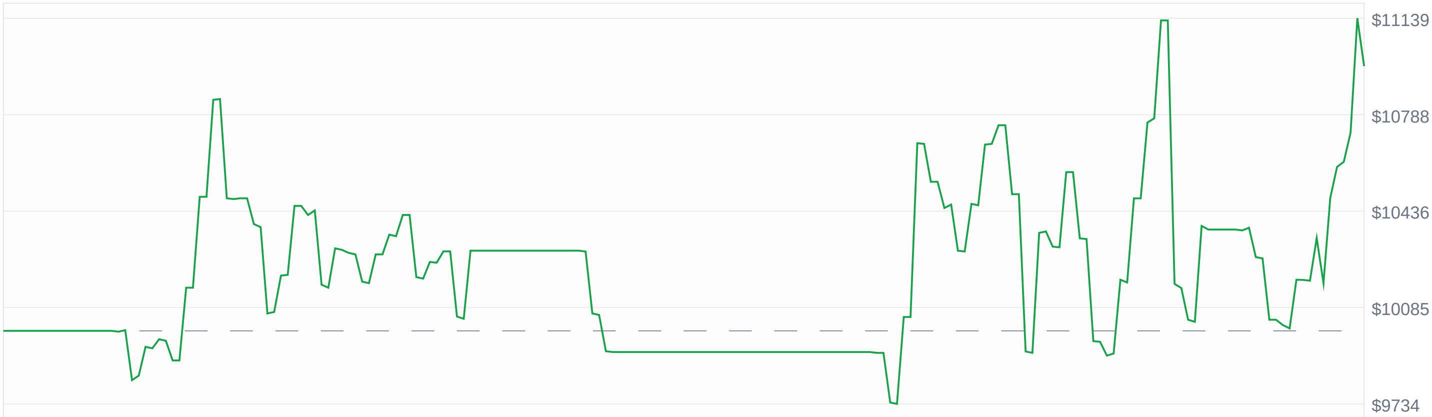
BACKTEST REPORT

Backtest #45337 · SLDE · SLDE · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+9.61%	0.62	60.0%	-10.08%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The SLDE GG3_MACD_Momentum backtest shows a 9.61% return with a 60% win rate, yet the 0.62 Sharpe ratio suggests marginal risk-adjusted performance. The strategy executed only five trades, which severely limits statistical confidence and makes the 10.08% maximum drawdown highly volatile and unreliable for live deployment. While the momentum logic captured the initial trend, the low trade count indicates the entry signals were either too restrictive or the sample period lacked sufficient volatility. I recommend running a longer backtest with adjusted MACD parameters to validate if this edge persists across different market regimes before considering live allocation.

ADDITIONAL METRICS

CAGR	**9.61%**
Sortino Ratio	**0.53**
Turnover	**10.25x**
Total Trades	**5**
Initial Capital	**$10000.00**
Final Capital	**$10964.75**