LATINOS TRADING

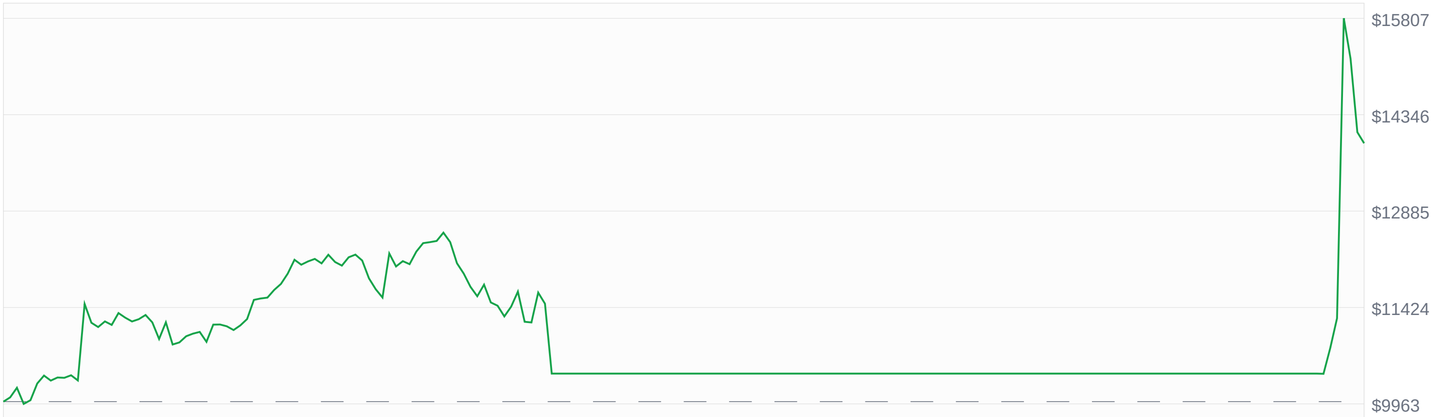
BACKTEST REPORT

Backtest #45543 · HURN · HURN · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+39.09%	1.02	100.0%	-13.53%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The HURN GG3_MACD_Momentum backtest shows a 39.09% return with zero losses, but the sample size of two trades creates a statistical outlier that invalidates any confidence in the strategy's robustness. A Sharpe ratio of 1.02 looks attractive on paper, yet the 13.53% maximum drawdown suggests significant volatility risk that a single win rate cannot mask. The strategy likely captured a specific short-term momentum spike rather than a sustainable trend, as evidenced by the extreme concentration of results. We must expand the historical lookback window or introduce a volatility filter before deploying this logic in live trading conditions.

ADDITIONAL METRICS

CAGR	**39.09%**
Sortino Ratio	**1.38**
Turnover	**4.48x**
Total Trades	**2**
Initial Capital	**$9997.00**
Final Capital	**$13913.17**

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