

LATINOS TRADING

BACKTEST REPORT



Backtest #4594 · USCB · USCB · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+10.86%	0.65	66.7%	-19.95%

EQUITY CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy achieved a +10.86% ROI with a 66.7% win rate, yet the Sharpe ratio of 0.65 indicates suboptimal risk-adjusted returns. The critical flaw is the sample size of only three trades, rendering these results statistically insignificant and highly susceptible to random variance. A max drawdown of nearly 20% further exacerbates the risk profile for such a small dataset. To establish statistical confidence, the backtest must be extended to include at least 100 trades across varying market regimes.

ADDITIONAL METRICS

CAGR	10.86%
Sortino Ratio	0.61
Turnover	6.05x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$11089.79