# LATINOS TRADING

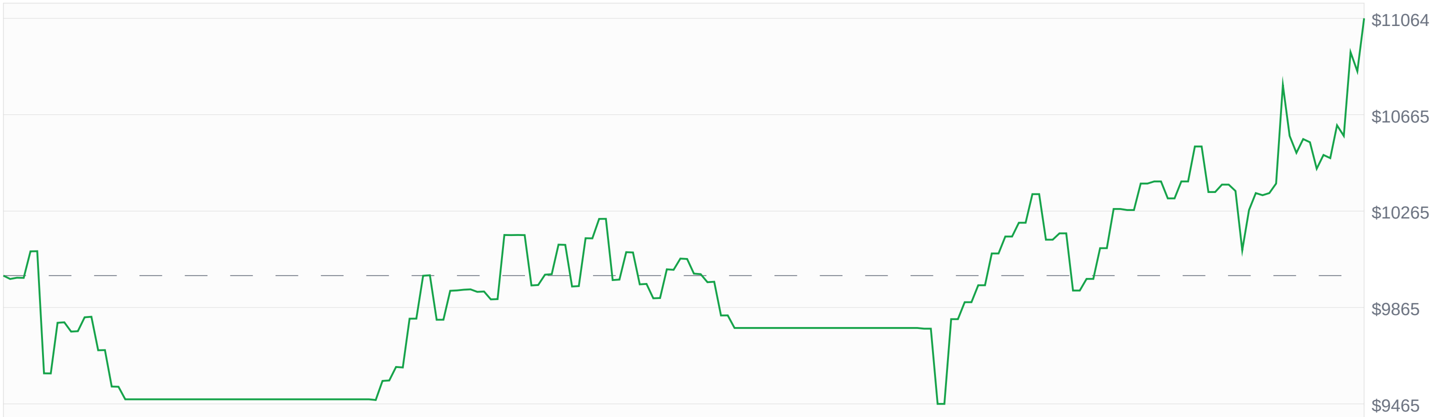
## BACKTEST REPORT

Backtest #4749 · PFS · PFS · GG3_MACD_Momentum (auto)

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| +10.61% | 0.92 | 66.7% | -6.94% |

## EQUITY CURVE

202 sessions · starting at $9997.00




## ANALYST NOTE

Hera local LLM

The strategy shows strong risk-adjusted returns with a Sharpe ratio of 0.92 and a 66.7% win rate, yet the sample size of only three trades offers negligible statistical confidence for generalization. While the 10.61% ROI and controlled 6.94% drawdown are impressive, the limited data prevents reliable assessment of tail risk or regime adaptability. This performance likely reflects favorable market conditions rather than robust alpha generation. To validate efficacy, the system must undergo extended backtesting with significantly higher trade volumes. This will determine if the edge persists across different volatility regimes and market cycles.

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **10.61%** |
| Sortino Ratio | **0.72** |
| Turnover | **5.96x** |
| Total Trades | **3** |
| Initial Capital | **$9997.00** |
| Final Capital | **$11064.48** |

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