LATINOS TRADING

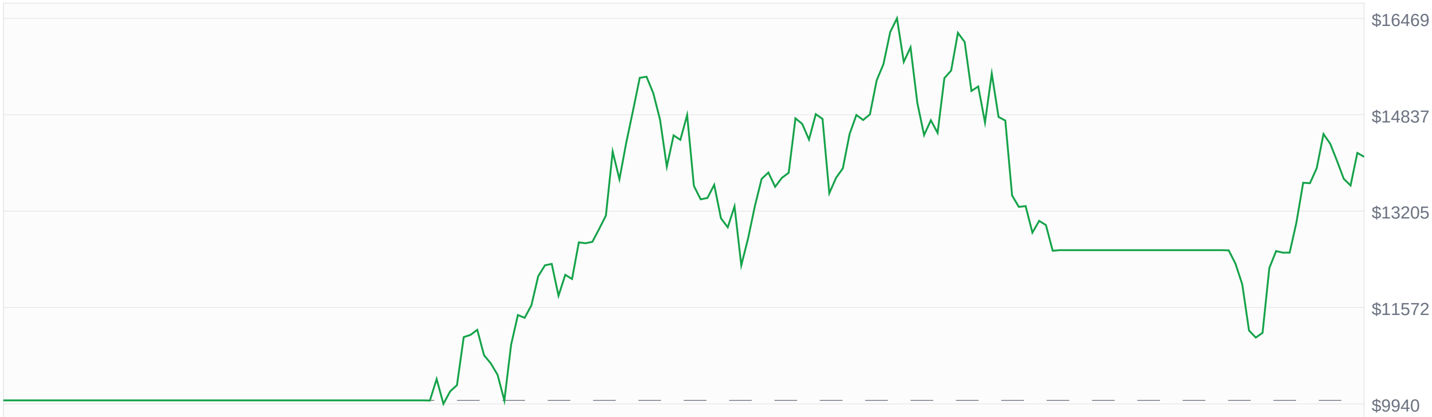
BACKTEST REPORT

Backtest #49926 · SM · SM · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+41.20%	1.21	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy delivered a 41.20% return on SM, but a 100% win rate across only two trades indicates a severe overfit to specific market conditions rather than statistical robustness. A 32.83% maximum drawdown confirms high volatility exposure that the low trade count failed to penalize adequately. The Sharpe ratio of 1.21 is deceptively positive given the tiny sample size, suggesting the performance lacks real-world reliability. You must stress-test this logic on a wider dataset to filter out noise before deployment.

ADDITIONAL METRICS

CAGR	**41.20%**
Sortino Ratio	**0.94**
Turnover	**4.92x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14124.38**

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