LATINOS TRADING

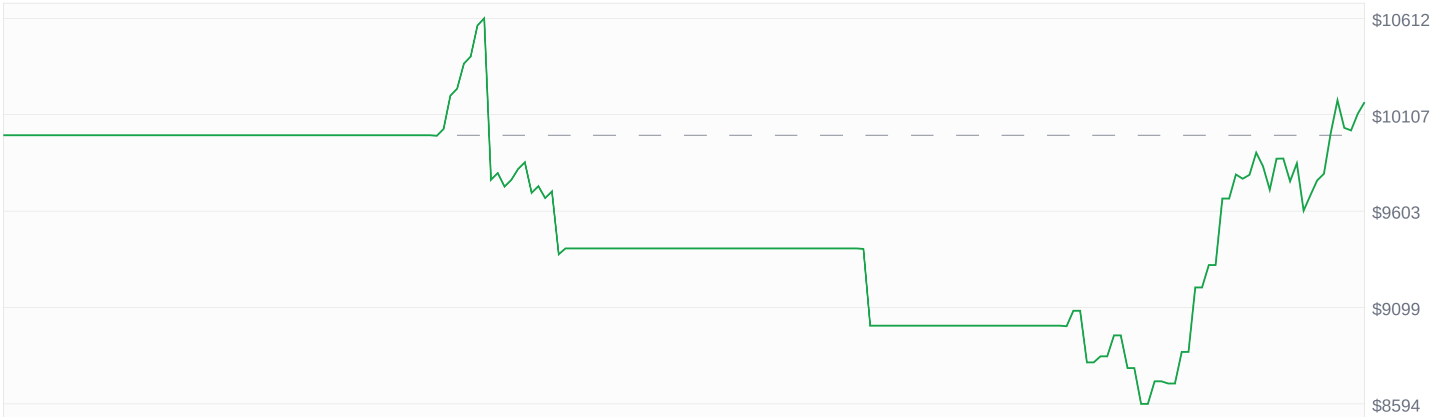
BACKTEST REPORT

Backtest #5036 · SCHW · SCHW · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+1.70%	0.22	33.3%	-19.01%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The SCHW backtest yields a marginal ROI of +1.70% with a subpar Sharpe ratio of 0.22, indicating poor risk-adjusted returns relative to the 19.01% max drawdown. A 33.3% win rate is unsustainable without significantly higher average winners, and only three trades offer no statistical confidence for live deployment. The sample size is critically low, rendering the results noise rather than signal. You must expand the data window to capture varied market regimes before further optimization.

ADDITIONAL METRICS

CAGR	**1.70%**
Sortino Ratio	**0.09**
Turnover	**5.70x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$10173.13**

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