LATINOS TRADING

BACKTEST REPORT

Backtest #50723 · ASC · ASC · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+18.35%	0.82	66.7%	-17.18%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The ASC GG3_MACD_Momentum backtest shows a +18.35% return with a 66.7% win rate, yet the sample of only three trades creates severe statistical noise that invalidates the 0.82 Sharpe ratio. A 17.18% drawdown on such a small footprint suggests the strategy may be overfitting to specific volatility spikes rather than capturing robust trends. Until the trade count expands to at least fifty instances, the performance metrics cannot be trusted for institutional allocation. The critical next step is to extend the simulation window or adjust entry filters to generate sufficient data points for a statistically significant evaluation.

ADDITIONAL METRICS

CAGR	**18.35%**
Sortino Ratio	**0.76**
Turnover	**6.23x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$11838.67**

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