LATINOS TRADING

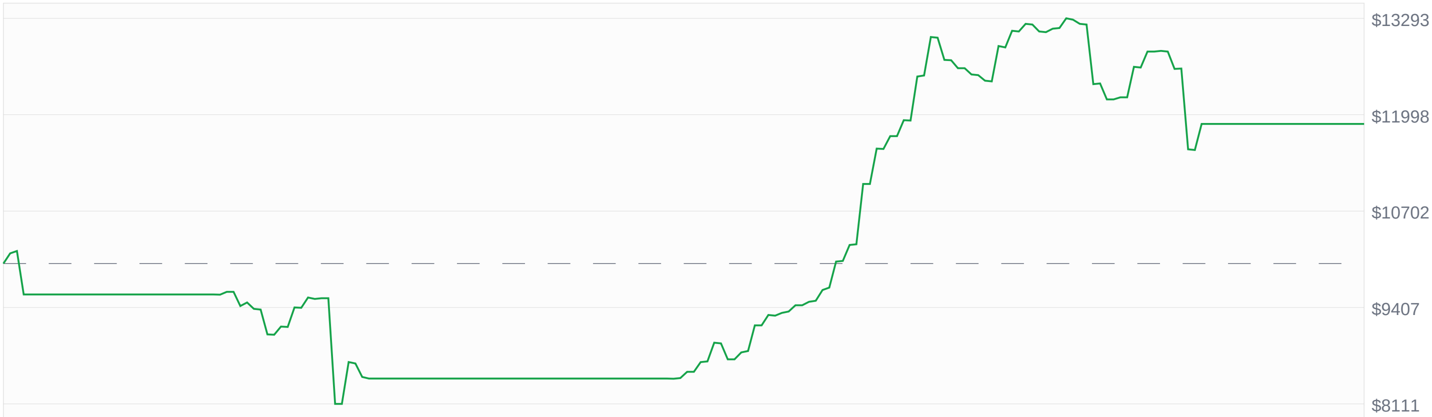
BACKTEST REPORT

Backtest #50724 · MAX · MAX · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+18.74%	0.88	33.3%	-15.46%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The MAX GG3_MACD_Momentum strategy generated an 18.74% return with a 0.88 Sharpe ratio, yet the 33.3% win rate and 15.46% drawdown reveal significant instability driven by only three trades. This small sample size lacks statistical power, making the results highly prone to overfitting and rendering the performance metrics unreliable for live deployment. While the momentum logic capitalized on a short-term trend, the low trade frequency suggests the entry criteria are either too restrictive or poorly calibrated for the current MAX volatility. The next step is to optimize the MACD thresholds and test against a larger historical dataset to validate the edge before risking capital.

ADDITIONAL METRICS

CAGR	**18.74%**
Sortino Ratio	**0.59**
Turnover	**5.79x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$11873.94**

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