LATINOS TRADING

BACKTEST REPORT

Backtest #50836 · AGM · AGM · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+24.68%	1.39	50.0%	-10.63%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The backtest shows a +24.68% ROI with a Sharpe ratio of 1.39, but the strategy's viability is severely compromised by only 2 total trades. A win rate of exactly 50% offers zero statistical confidence, making the positive return a fluke rather than a robust alpha signal. The 10.63% maximum drawdown indicates significant volatility risk that the small sample size fails to capture. The MACD momentum logic clearly underperforms on this asset's current structure or timeframe. We must expand the sample size significantly before deploying live capital or adjusting parameters.

ADDITIONAL METRICS

CAGR	**24.68%**
Sortino Ratio	**1.24**
Turnover	**4.21x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12471.53**