LATINOS TRADING

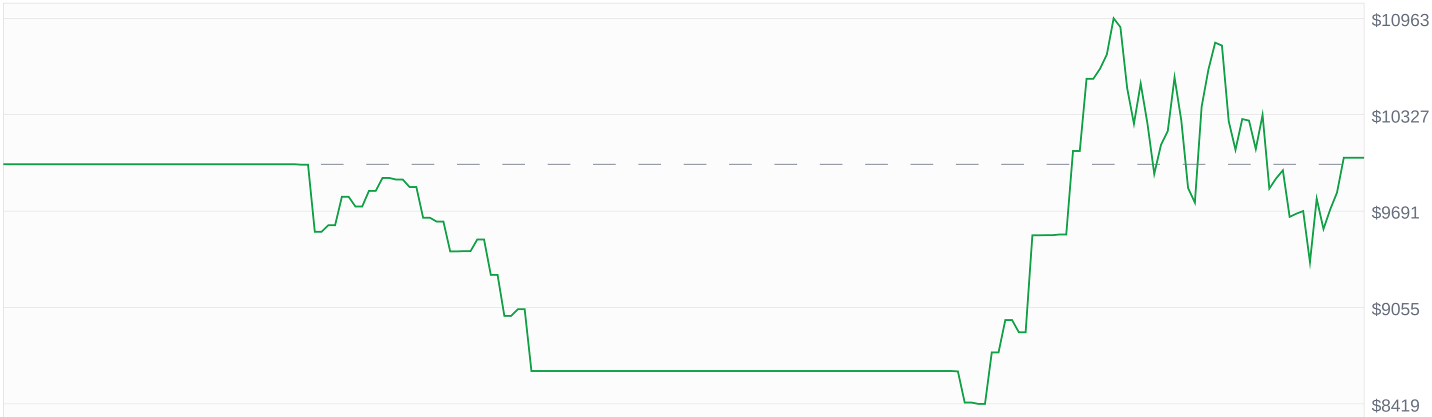
BACKTEST REPORT

Backtest #52898 · PLMR · PLMR · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+0.43%	0.14	50.0%	-14.67%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The PLMR GG3_MACD strategy generated a negligible 0.43% ROI with a 50% win rate, indicating a statistically insignificant edge given the mere two trades executed. A sharp 14.67% drawdown suggests high volatility exposure that the low Sharpe ratio of 0.14 fails to mitigate effectively. Such a small sample size renders any performance metric unreliable and precludes drawing meaningful conclusions about trend-following efficacy on this asset. To validate the logic, run a backtest with a lower timeframe or expanded historical range to accumulate sufficient trade data. This approach will determine if the momentum signals are robust enough for live deployment.

ADDITIONAL METRICS

CAGR	**0.43%**
Sortino Ratio	**0.10**
Turnover	**3.73x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$10042.90**