LATINOS TRADING

BACKTEST REPORT

Backtest #53502 · GL · GL · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+17.92%	1.24	33.3%	-7.40%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The GG3_MACD_Momentum strategy on GL generated a 17.92% ROI with a Sharpe of 1.24, yet the 33.3% win rate and minimal 33.3% trade count of just three executions reveal a statistically insignificant sample size. The low trade frequency suggests the momentum filter is too strict, leading to high exposure only during rare, high-conviction moments while missing broader trends. Although the maximum drawdown remains contained at 7.40%, the lack of diversification in trade entry renders the performance profile highly volatile and prone to overfitting. To validate robustness, we must expand the backtest window or relax the momentum thresholds to increase trade frequency and gather a statistically meaningful dataset before deploying live capital.

ADDITIONAL METRICS

CAGR	**17.92%**
Sortino Ratio	**0.95**
Turnover	**6.07x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$11795.08**