LATINOS TRADING

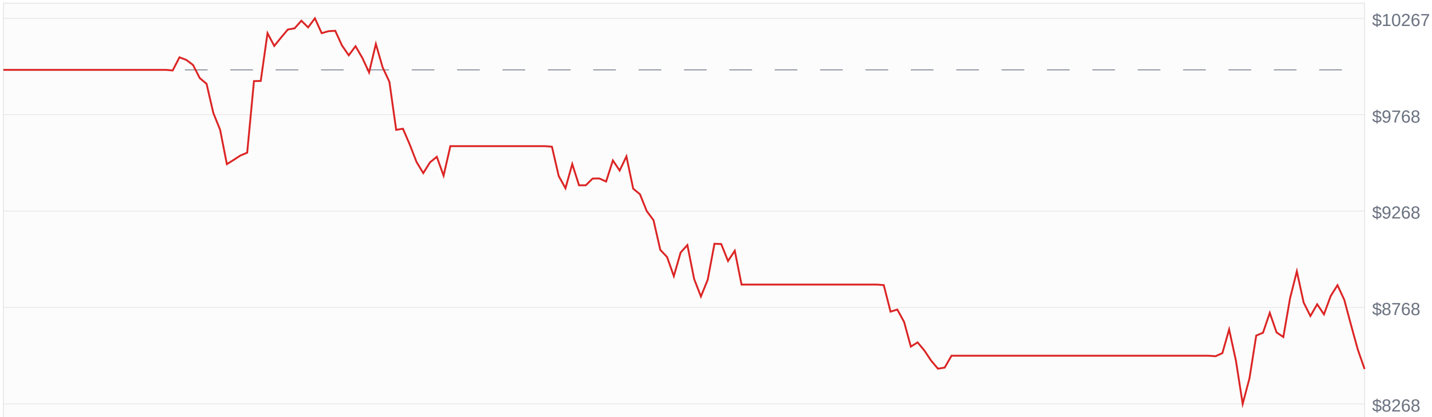
BACKTEST REPORT

Backtest #5394 · HIG · HIG · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-15.53%	-1.56	0.0%	-19.47%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The HIG backtest is a total failure, yielding a zero win rate and negative Sharpe ratio, indicating the MACD momentum logic is fundamentally misaligned with HIG's institutional price action. With only four trades, the sample size is statistically meaningless, making the 19.47% drawdown an unreliable predictor of future performance. The strategy likely suffers from overfitting or lagging signals that trigger too late to capture meaningful moves. Immediate next step is to expand the historical window to ensure sufficient data volume before re-evaluating parameter sensitivity.

ADDITIONAL METRICS

CAGR	**-15.53%**
Sortino Ratio	**-1.15**
Turnover	**7.25x**
Total Trades	**4**
Initial Capital	**$10000.00**
Final Capital	**$8449.18**

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