LATINOS TRADING

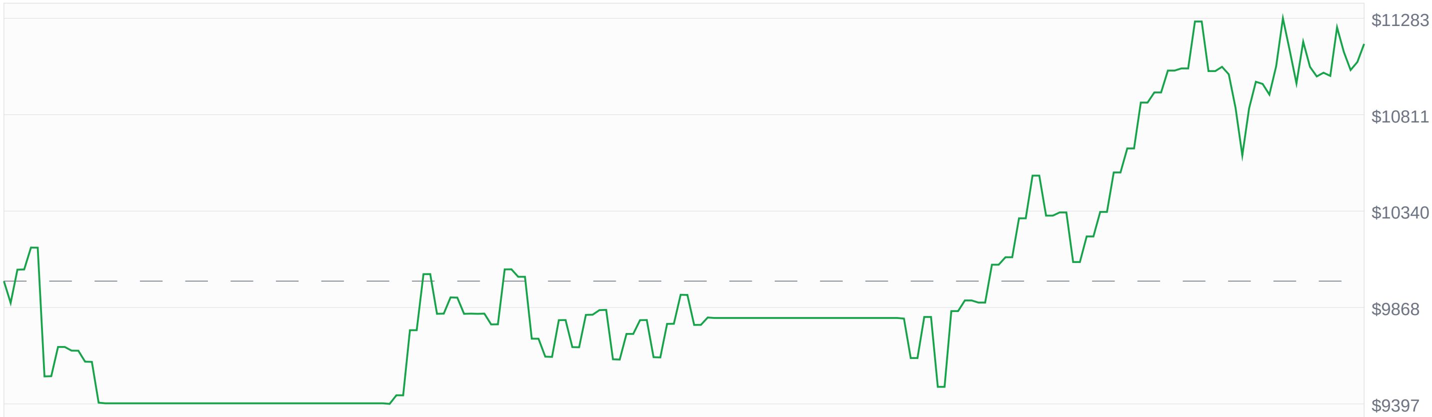
BACKTEST REPORT

Backtest #5860 · AUB · AUB · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+11.54%	0.89	66.7%	-6.78%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The strategy captured alpha with a solid win rate, yet the Sharpe ratio of 0.89 indicates suboptimal risk-adjusted returns for institutional standards. The critical limitation is the tiny sample size of just three trades, rendering statistical confidence negligible and results potentially stochastic rather than structural. While the maximum drawdown of 6.78% is manageable, the inability to verify edge persistence over diverse market regimes makes this data insufficient for deployment. The immediate next step is running a rigorous walk-forward optimization with expanded historical data to validate signal robustness before considering live allocation.

ADDITIONAL METRICS

CAGR	**11.54%**
Sortino Ratio	**0.71**
Turnover	**5.96x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$11157.36**