LATINOS TRADING

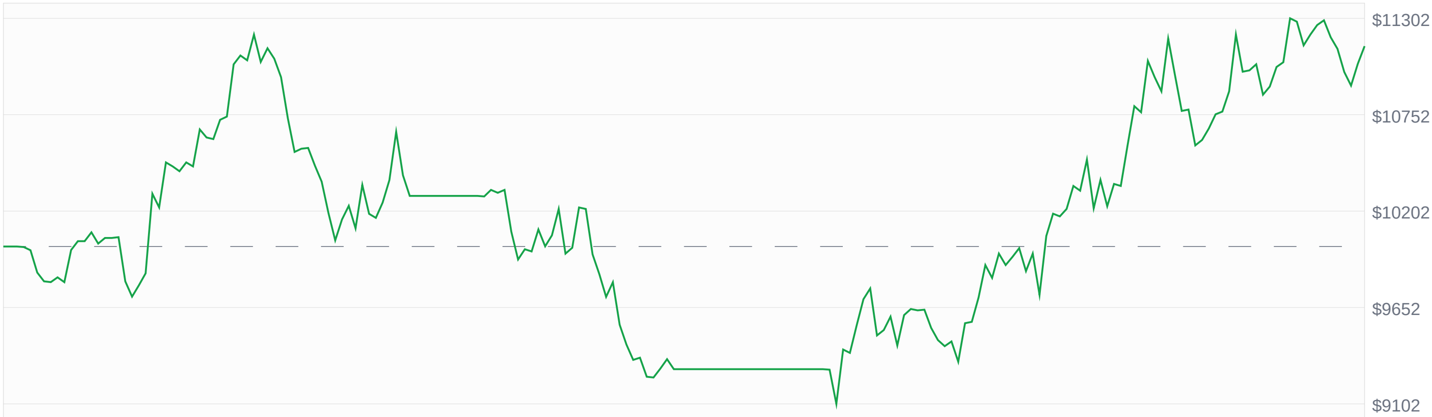
BACKTEST REPORT

Backtest #6643 · CIVB · CIVB · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+11.40%	0.78	66.7%	-18.64%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The +11.40% ROI on only three trades is statistically meaningless; the 66.7% win rate cannot be validated with such a tiny sample, making the 0.78 Sharpe ratio suspect. The 18.64% max drawdown is disproportionately high relative to gains, exposing capital to asymmetric tail risk without sufficient trade frequency to smooth variance. This strategy exhibits classic overfitting artifacts where a couple of lucky entries mask a lack of robust edge. The immediate next step is running a walk-forward optimization with a minimum fifty-trade threshold to confirm the MACD momentum signal survives out-of-sample regime shifts. Until then, treat these results as a hypothesis, not a validated alpha source.

ADDITIONAL METRICS

CAGR	**11.40%**
Sortino Ratio	**0.76**
Turnover	**6.03x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$11143.25**

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