LATINOS TRADING

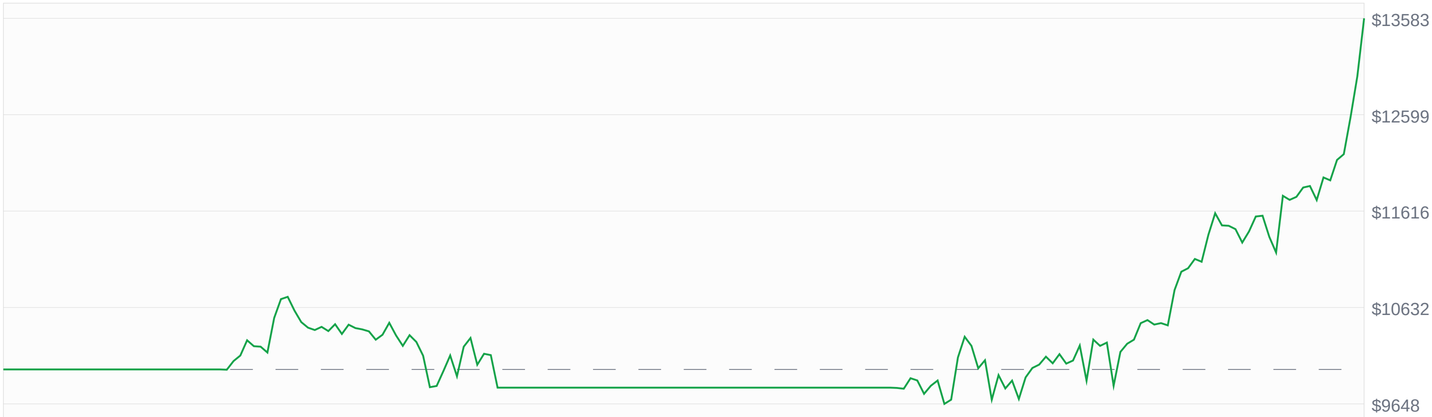
BACKTEST REPORT

Backtest #6888 · AGM · AGM · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+35.79%	1.97	50.0%	-8.04%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy shows a high Sharpe ratio and strong ROI, but the sample size of only two trades renders these metrics statistically meaningless for real-world deployment. A fifty percent win rate in such a small dataset offers no confidence in the edge and suggests the results are likely due to variance rather than alpha. The low drawdown is encouraging but insufficient to validate risk management protocols. You must expand the backtest period significantly to capture varied market conditions and increase trade frequency. Only with a larger sample can you determine if the MACD momentum logic holds up against transaction costs and slippage.

ADDITIONAL METRICS

CAGR	**35.79%**
Sortino Ratio	**1.65**
Turnover	**4.32x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$13582.88**

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