LATINOS TRADING

BACKTEST REPORT

Backtest #7732 · PLMR · PLMR · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+2.97%	0.28	50.0%	-14.42%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The PLMR backtest shows a marginal ROI of 2.97% with a weak Sharpe ratio of 0.28, indicating poor risk-adjusted returns relative to the 14.42% drawdown. A 50% win rate across only two trades offers zero statistical significance, rendering the strategy's edge indistinguishable from random noise. The extreme sample size precludes any meaningful confidence in the results, as a single loss could have flipped the PnL entirely. This strategy requires extensive re-optimization and a vastly larger dataset to validate its momentum signals. Focus on increasing trade frequency and tightening stop-losses before considering live deployment.

ADDITIONAL METRICS

CAGR	**2.97%**
Sortino Ratio	**0.19**
Turnover	**3.76x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$10300.19**