LATINOS TRADING

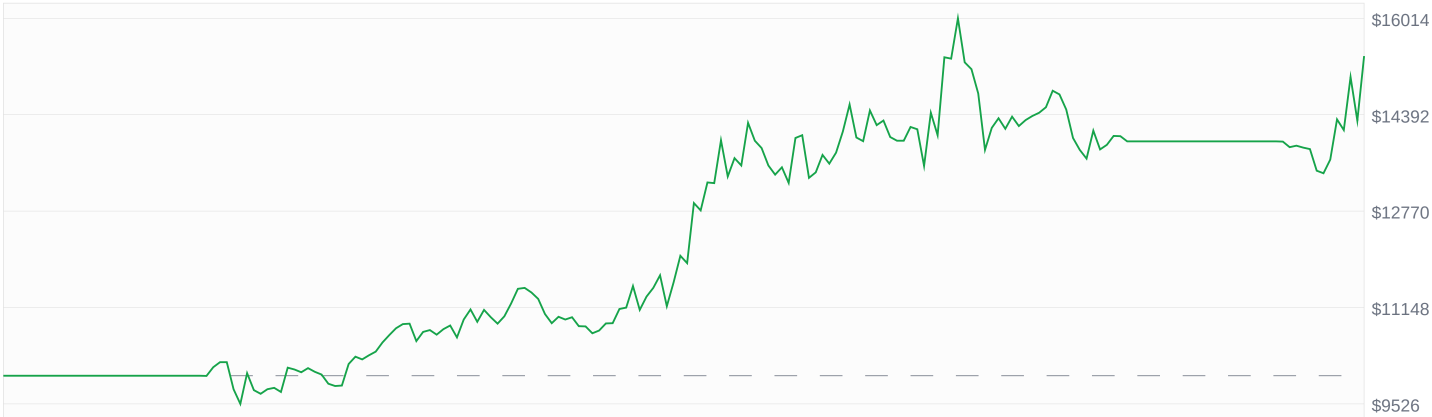
BACKTEST REPORT

Backtest #8237 · ESCA · ESCA · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+53.74%	1.69	66.7%	-16.28%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy delivered exceptional returns but the sample size of three trades offers negligible statistical significance for performance validation. A Sharpe ratio of 1.69 looks robust, yet it is entirely driven by a single large swing, masking potential tail risk in smaller market conditions. The maximum drawdown of 16.28% is substantial and suggests the momentum signal lacks sufficient downside protection during volatility spikes. You cannot infer long-term edge from such a sparse dataset without overfitting concerns dominating the analysis. Expand the backtest to include at least fifty trades across different volatility regimes to verify the signal's durability before any deployment.

ADDITIONAL METRICS

CAGR	**53.74%**
Sortino Ratio	**1.75**
Turnover	**8.13x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$15378.30**