

LATINOS TRADING

BACKTEST REPORT

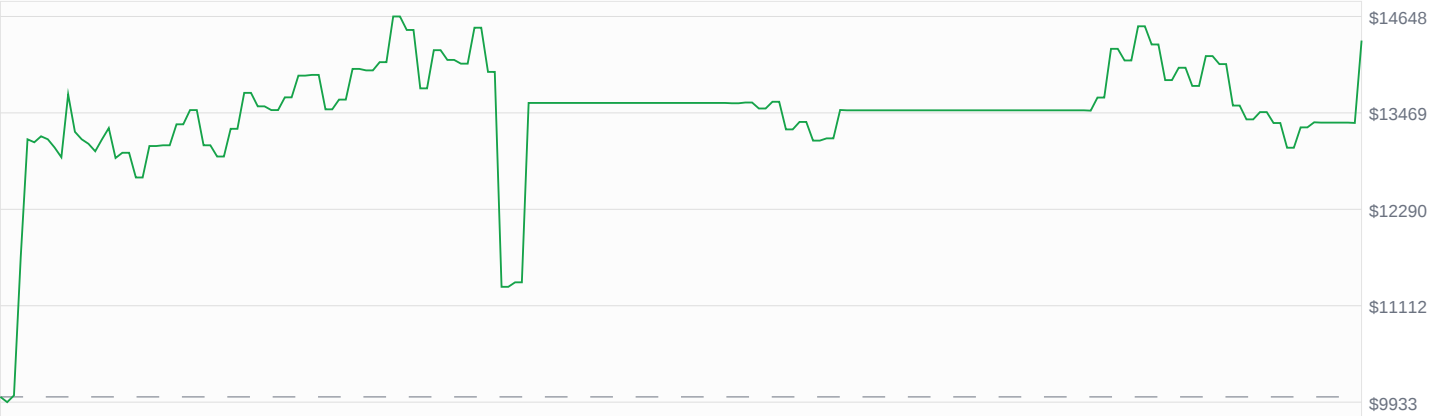


Backtest #8899 · ANIK · ANIK · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+43.49%	1.25	50.0%	-22.56%

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

ANIK's 43.49% ROI and 1.25 Sharpe ratio demonstrate strong risk-adjusted momentum capture, yet the sample size of four trades provides negligible statistical confidence. The 50% win rate paired with a 22.56% max drawdown highlights extreme path dependency and survivorship bias risks. While the strategy identifies profitable trends, the limited trade count cannot validate edge robustness across varying market regimes. Immediate next steps must involve expanding the backtest window to hundreds of trades to establish statistical significance and stress-test the drawdown parameters.

ADDITIONAL METRICS

CAGR	43.49%
Sortino Ratio	1.33
Turnover	10.52x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$14353.31