LATINOS TRADING

BACKTEST REPORT

Backtest #40688 · ASC · ASC · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+18.35%	0.82	66.7%	-17.18%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The GG3_MACD_Momentum strategy on ASC delivered an 18.35% return with a 66.7% win rate, yet the sample size of only three trades severely limits statistical significance and exposes the Sharpe ratio of 0.82 to high variance. While the strategy effectively captured momentum, a 17.18% maximum drawdown indicates substantial volatility risk that the small dataset fails to contextualize. Relying on such limited historical performance is dangerous for capital allocation, as a few outlier trades skew the entire equity curve. The next step is to expand the test period or adjust parameters to generate a larger trade sample before deploying live capital.

ADDITIONAL METRICS

CAGR	18.35%
Sortino Ratio	0.76
Turnover	6.23x
Total Trades	3
Initial Capital	$10000.00
Final Capital	$11838.67

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