LATINOS TRADING

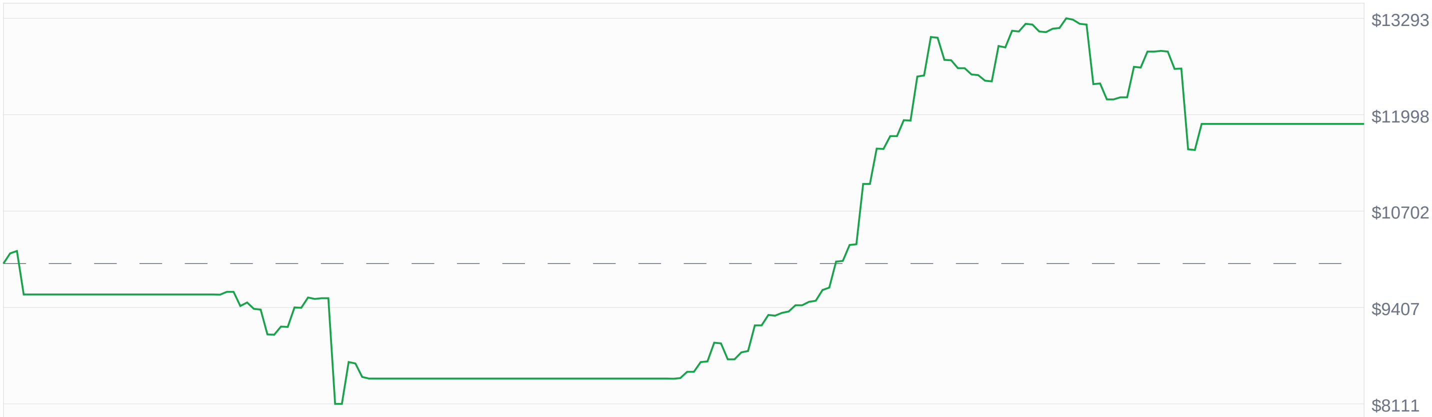
BACKTEST REPORT

Backtest #40689 · MAX · MAX · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+18.74%	0.88	33.3%	-15.46%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The MAX GG3_MACD_Momentum backtest shows a +18.74% ROI, yet the statistical significance is critically low with only three trades. A 33.3% win rate paired with a -15.46% maximum drawdown indicates that the strategy relies heavily on asymmetric winners rather than consistent edge. The Sharpe ratio of 0.88 suggests moderate risk-adjusted returns, but the sparse sample size makes these metrics unreliable for live deployment. We need to expand the test period or adjust parameters to generate a larger dataset before validating the approach. This strategy requires further optimization to confirm its viability beyond this narrow sample.

ADDITIONAL METRICS

CAGR	**18.74%**
Sortino Ratio	**0.59**
Turnover	**5.79x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$11873.94**