LATINOS TRADING

BACKTEST REPORT

Backtest #41078 · CARE · CARE · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+33.62%	1.69	50.0%	-13.61%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The strategy generated a 33.62 percent return with a respectable 1.69 Sharpe ratio, indicating strong risk-adjusted performance. However, the 50 percent win rate combined with a 13.61 percent maximum drawdown suggests high volatility and inconsistent execution. Statistical confidence is negligible because two total trades constitute an insufficient sample size for any meaningful inference about long-term alpha. This small dataset cannot validate the robustness of the MACD momentum signals or predict future stability. The immediate next step is to extend the backtest window to include at least two hundred trades across multiple market regimes to establish true statistical significance.

ADDITIONAL METRICS

CAGR	**33.62%**
Sortino Ratio	**1.48**
Turnover	**4.33x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$13365.72**

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