LATINOS TRADING

BACKTEST REPORT

Backtest #41079 · 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 +33.62% ROI and 1.69 Sharpe ratio appear impressive but are statistically meaningless given only two total trades. A 50% win rate over such a tiny sample offers zero confidence in the strategy’s true edge or consistency. The 13.61% max drawdown is also unreliable with only two data points to define the equity curve. The primary failure here is insufficient sample size to validate the MACD momentum logic. Next step: extend the backtest to at least 200 trades across multiple market regimes to establish 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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