LATINOS TRADING

BACKTEST REPORT

Backtest #49925 · SM · SM · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+41.20%	1.21	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The GG3_MACD_Momentum strategy on SM delivered a +41.20% ROI with a perfect 100% win rate, yet the 32.83% max drawdown and Sharpe ratio of 1.21 reveal fragile risk parameters. A two-trade sample size renders the flawless win rate statistically insignificant and prone to severe overfitting on SM's specific volatility profile. Without broader historical context, the high return appears anomalous rather than robust, suggesting the strategy lacks true edge. Next, expand the test period to capture multiple market regimes and increase trade count before deploying live capital.

ADDITIONAL METRICS

CAGR	**41.20%**
Sortino Ratio	**0.94**
Turnover	**4.92x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14124.38**

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