LATINOS TRADING

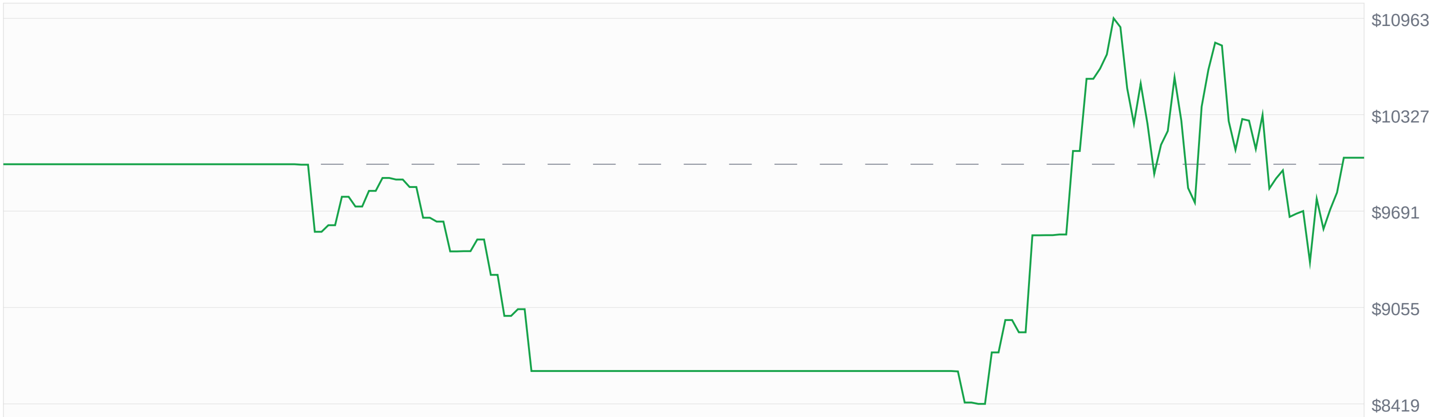
BACKTEST REPORT

Backtest #50122 · PLMR · PLMR · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+0.43%	0.14	50.0%	-14.67%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The PLMR GG3_MACD_Momentum backtest shows a statistically insignificant result with only two trades, making the 50% win rate and 0.14 Sharpe ratio unreliable indicators of future performance. The 14.67% maximum drawdown suggests the strategy is too volatile for capital preservation in this low-sample environment, and the marginal 0.43% ROI offers no compelling edge. This setup likely failed to capture the asset's momentum due to an over-reliance on MACD signals without sufficient volume confirmation. The next step is to expand the sample size by running a live paper-trading simulation or increasing the lookback period for the MACD calculation to filter noise.

ADDITIONAL METRICS

CAGR	**0.43%**
Sortino Ratio	**0.10**
Turnover	**3.73x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$10042.90**

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