LATINOS TRADING

BACKTEST REPORT

Backtest #50594 · HOMB · HOMB · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+8.00%	0.78	50.0%	-8.42%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The HOMB GG3_MACD_Momentum backtest shows a +8% return, but the 50% win rate and low Sharpe of 0.78 indicate weak risk-adjusted performance. With only two trades, the statistical confidence is negligible, making the 8.42% drawdown meaningless for risk assessment. The MACD momentum logic likely captured noise rather than a sustained trend, leading to an inconclusive equity curve. You must increase the sample size by re-running with different initial capital or varying the stop-loss width before deeming the strategy viable. This data suggests the current parameter set lacks robustness for institutional deployment.

ADDITIONAL METRICS

CAGR	**8.00%**
Sortino Ratio	**0.60**
Turnover	**4.02x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$10799.92**

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