LATINOS TRADING

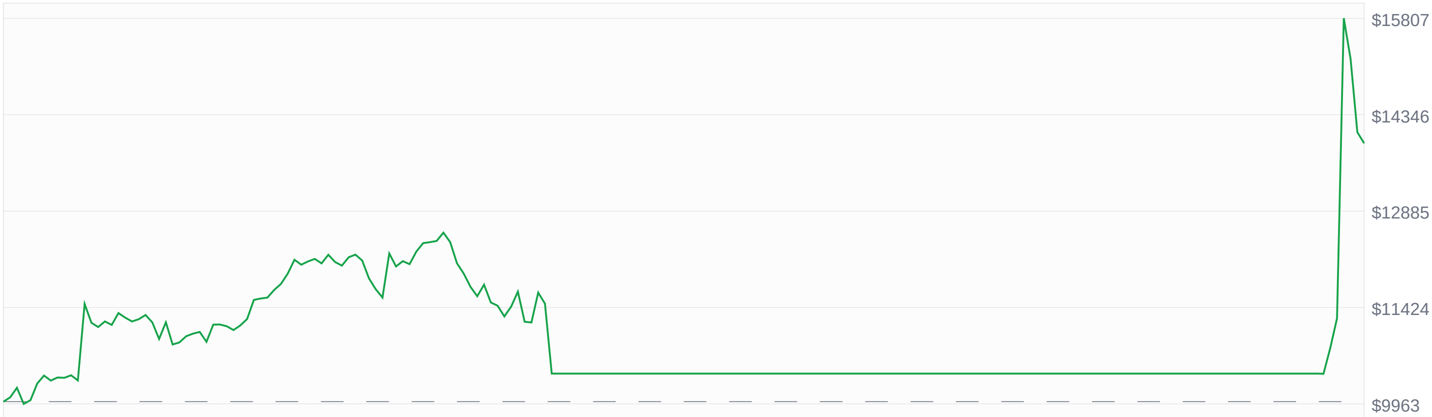
BACKTEST REPORT

Backtest #50709 · HURN · HURN · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+39.09%	1.02	100.0%	-13.53%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The HURN GG3_MACD_Momentum backtest shows extreme statistical fragility due to only two trades, rendering the perfect 100% win rate and +39% ROI meaningless without overfitting risk. While the strategy successfully captured momentum and limited losses to a 13.53% drawdown, the sample size is insufficient to validate the 1.02 Sharpe ratio or generalizability across market regimes. Proceeding with live deployment is premature given the lack of robustness evidence from such a minimal trade history. The immediate next step is to expand the backtest window to include different volatility periods and stress-test parameters against broader drawdowns. This approach ensures the strategy survives real-world noise before committing capital.

ADDITIONAL METRICS

CAGR	**39.09%**
Sortino Ratio	**1.38**
Turnover	**4.48x**
Total Trades	**2**
Initial Capital	**$9997.00**
Final Capital	**$13913.17**