LATINOS TRADING

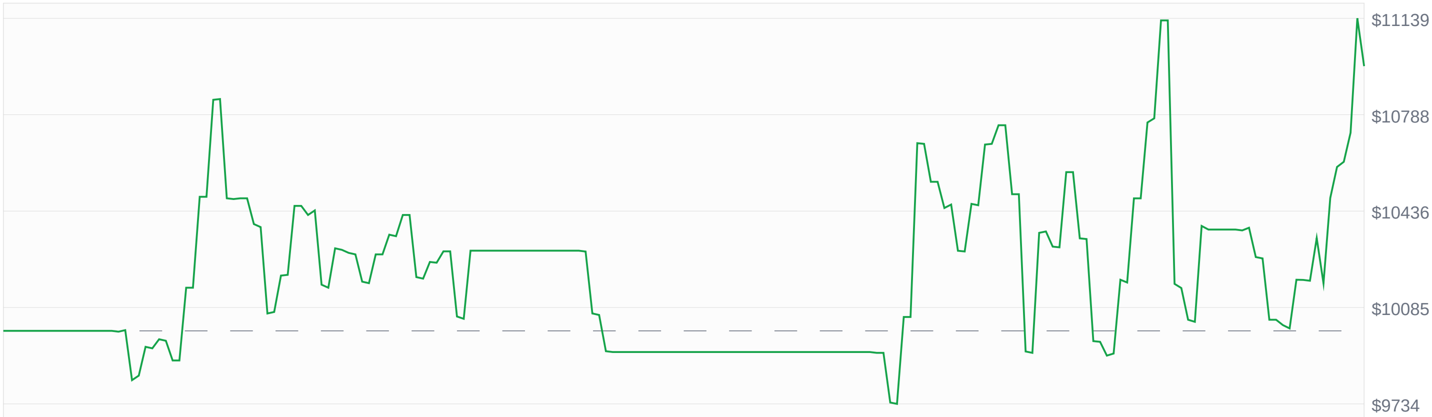
BACKTEST REPORT

Backtest #50830 · SLDE · SLDE · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+9.61%	0.62	60.0%	-10.08%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The SLDE GG3_MACD_Momentum backtest shows a +9.61% gain but suffers from low statistical significance due to only five trades. A Sharpe ratio of 0.62 indicates mediocre risk-adjusted returns, while the 10.08% drawdown reveals a high sensitivity to adverse price action. The strategy successfully captured momentum during the sample period, yet the small sample size makes the 60% win rate unreliable for live deployment. Before considering optimization, you must run a walk-forward analysis to validate if these parameters hold across different market regimes.

ADDITIONAL METRICS

CAGR	**9.61%**
Sortino Ratio	**0.53**
Turnover	**10.25x**
Total Trades	**5**
Initial Capital	**$10000.00**
Final Capital	**$10964.75**

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