LATINOS TRADING

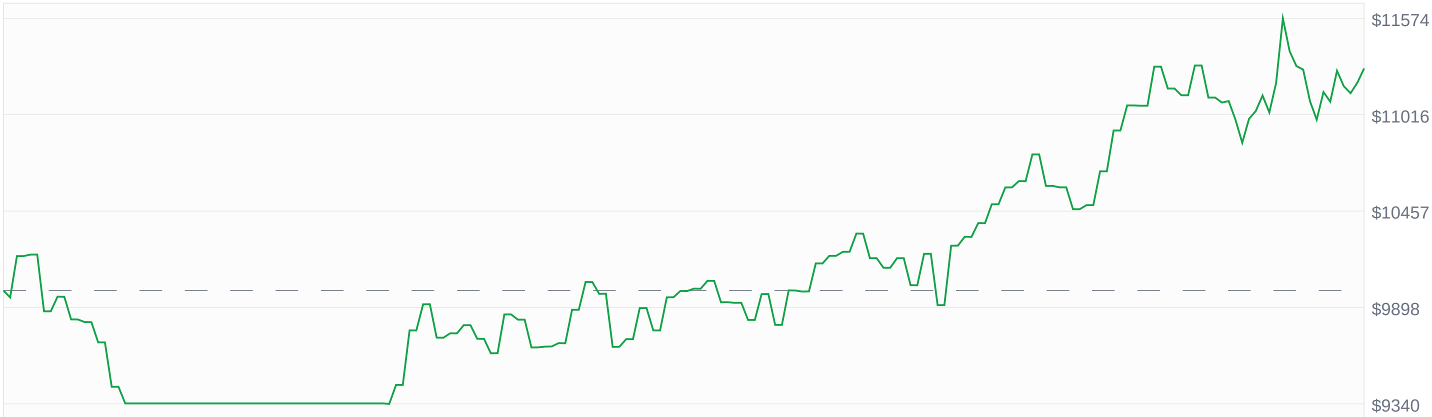
BACKTEST REPORT

Backtest #53590 · EFSC · EFSC · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+12.81%	1.06	50.0%	-7.48%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EFSC backtest shows a 12.81% return with a 1.06 Sharpe ratio, yet the strategy's viability is critically compromised by only two total trades. A 50% win rate on such a minimal sample lacks statistical confidence, meaning the observed performance is likely noise rather than a sustainable edge. The maximum drawdown of 7.48% is manageable, but the lack of trade frequency prevents any validation of risk management under stress. Consequently, this signal manifest cannot be deployed live without a broader data sample to confirm robustness. The next step is to extend the backtest window or adjust parameters to increase trade frequency before execution.

ADDITIONAL METRICS

CAGR	**12.81%**
Sortino Ratio	**1.04**
Turnover	**4.00x**
Total Trades	**2**
Initial Capital	**$9997.00**
Final Capital	**$11283.92**