LATINOS TRADING

BACKTEST REPORT

Backtest #48528 · OSBC · OSBC · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+21.99%	1.67	100.0%	-8.33%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The GG3_MACD_Momentum strategy generated a 21.99% return with zero losses, yet this perfect 100% win rate is statistically meaningless given only two trades. A Sharpe ratio of 1.67 is promising but unreliable without a larger sample size to confirm consistency and rule out overfitting. The 8.33% maximum drawdown suggests significant volatility, and such a high win rate on a minimal trade count often indicates a lack of genuine alpha. We must expand the backtest window or adjust parameters to validate if this performance is replicable rather than anomalous.

ADDITIONAL METRICS

CAGR	**21.99%**
Sortino Ratio	**1.65**
Turnover	**4.26x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12203.00**

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