

LATINOS TRADING

BACKTEST REPORT



Backtest #52358 · 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 OSBC backtest shows a perfect 100% win rate but is statistically meaningless due to only two trades, rendering the 1.67 Sharpe ratio unreliable. The minimal 8.33% drawdown reflects low risk from the sample size rather than robust strategy resilience. A 22% return on such limited data is likely overfitting and should not be treated as a predictive signal. You must expand the parameter space or extend the lookback period to validate momentum logic across varied market regimes.

ADDITIONAL METRICS

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