LATINOS TRADING

BACKTEST REPORT

Backtest #53622 · FBP · FBP · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+28.10%	2.07	100.0%	-5.14%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The FBP GG3_MACD_Momentum backtest shows a 28.10% ROI with a perfect 100% win rate, yet the sample size of only two trades renders these metrics statistically meaningless and prone to massive overfitting. While the low maximum drawdown of 5.14% and Sharpe ratio of 2.07 appear impressive, they likely reflect a lack of stress testing rather than genuine robustness. This narrow data window fails to capture regime shifts or volatility spikes that would typically erode such an aggressive momentum approach. Proceeding with live capital is ill-advised given the lack of evidence for generalizability across market conditions. The concrete next step is to expand the backtest window using out-of-sample data or add walk-forward analysis to validate

ADDITIONAL METRICS

CAGR	**28.10%**
Sortino Ratio	**1.81**
Turnover	**4.46x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12813.58**

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