LATINOS TRADING

BACKTEST REPORT

Backtest #40792 · 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 +28.10% return and 100% win rate suggest strong momentum capture, but the sample of only two trades renders the 2.07 Sharpe ratio statistically meaningless. You cannot establish statistical confidence or robustness with such a tiny dataset, as a single outlier would drastically skew these metrics. The 5.14% drawdown is manageable, yet it provides no insight into tail risk or recovery time. This backtest lacks the depth required for institutional deployment. Run a minimum of 200 historical trades to validate the strategy’s edge.

ADDITIONAL METRICS

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