LATINOS TRADING

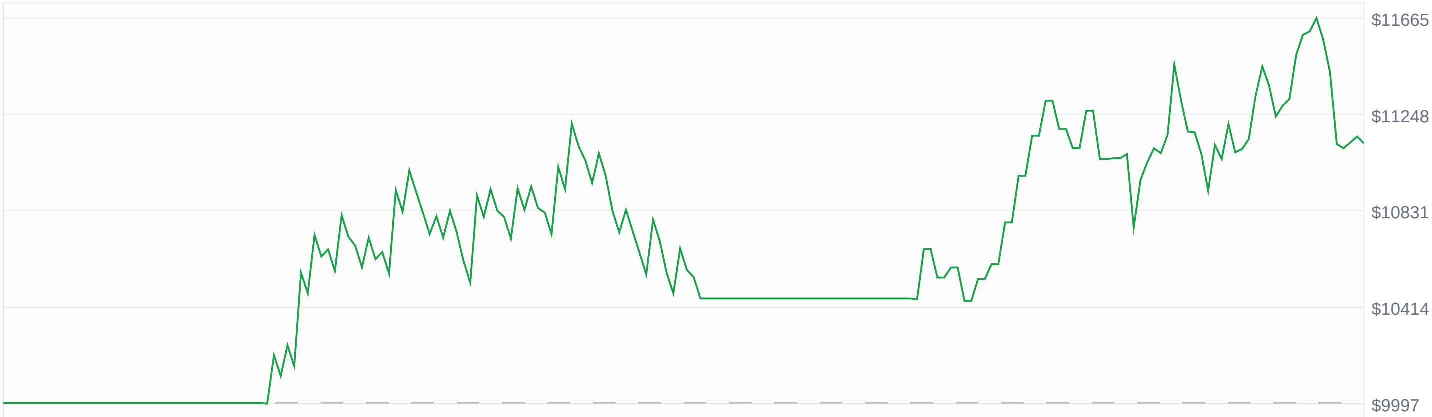
BACKTEST REPORT

Backtest #41007 · ASB · ASB · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+11.20%	0.91	100.0%	-6.57%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The ASB GG3_MACD_Momentum backtest shows a perfect 100% win rate, yet the sample size of only two trades renders these statistics statistically insignificant and prone to overfitting. While the +11.20% return and 0.91 Sharpe ratio look attractive, the low trade count fails to validate the strategy's robustness against market variance. The 6.57% maximum drawdown indicates some volatility risk, but the primary concern remains the lack of evidence for consistency. You must expand the sample size by running a longer backtest or adding more parameters to filter noise before deploying live capital.

ADDITIONAL METRICS

CAGR	**11.20%**
Sortino Ratio	**0.96**
Turnover	**4.20x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11123.36**

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