LATINOS TRADING

BACKTEST REPORT

Backtest #48526 · 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 GG3_MACD_Momentum backtest shows a perfect 100% win rate, but this statistic lacks statistical confidence with only two trades. A 21.99% return and 1.67 Sharpe ratio are promising, yet the 8.33% drawdown suggests significant volatility in this small sample. The strategy appears to capture momentum effectively, but the sample size is too limited to rule out overfitting or random noise. The next step is to expand the data window or vary entry parameters to validate whether this performance generalizes beyond these two specific instances.

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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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.