LATINOS TRADING

BACKTEST REPORT

Backtest #48530 · 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 exceptional short-term performance with a 21.99% ROI and perfect 100% win rate, driven by a single 8.33% drawdown across only two trades. However, the statistical confidence is critically low given the tiny sample size, which renders the 1.67 Sharpe ratio and flawless win rate mathematically meaningless and prone to severe overfitting. The strategy clearly lacks robustness for live deployment because such a high win rate with minimal trades usually indicates a lucky anomaly rather than a replicable alpha. The immediate next step is to expand the lookback period or adjust entry thresholds to generate a larger trade sample before considering any live capital allocation.

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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