LATINOS TRADING

BACKTEST REPORT

Backtest #52358 · 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 backtest shows a perfect 100% win rate but is statistically meaningless due to only two trades, rendering the 1.67 Sharpe ratio unreliable. The minimal 8.33% drawdown reflects low risk from the sample size rather than robust strategy resilience. A 22% return on such limited data is likely overfitting and should not be treated as a predictive signal. You must expand the parameter space or extend the lookback period to validate momentum logic across varied market regimes.

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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