LATINOS TRADING

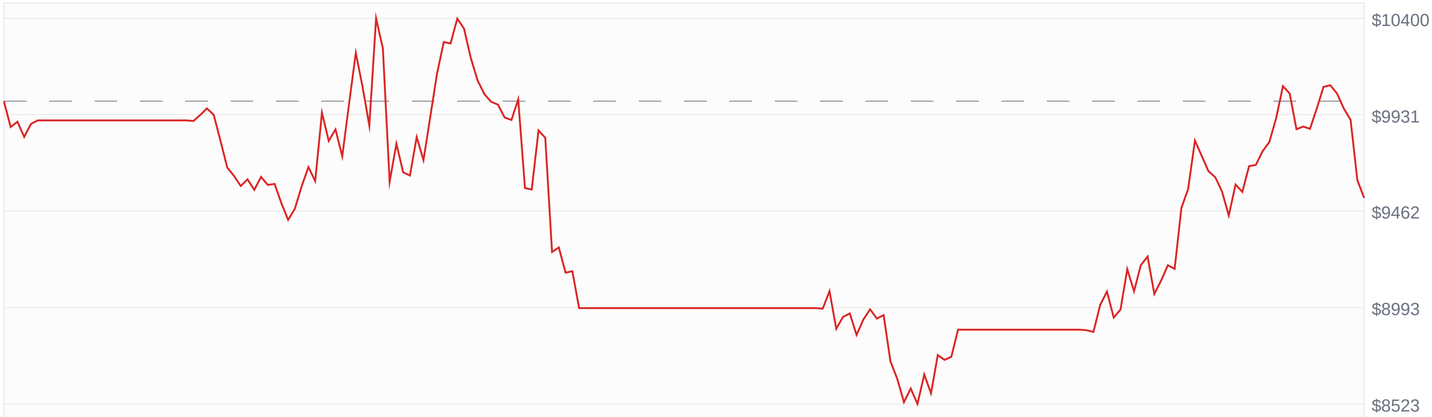
BACKTEST REPORT

Backtest #35263 · FBK · FBK · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-4.77%	-0.21	25.0%	-18.05%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The FBK backtest for the GG3_MACD_Momentum strategy exhibits a severe lack of statistical significance due to only four executed trades. A negative Sharpe ratio of -0.21 coupled with a 25% win rate and a maximum drawdown of 18.05% indicates that momentum signals are currently misaligned with price action. Such a limited sample size renders any performance metrics unreliable and precludes drawing definitive conclusions about strategy robustness. To validate viability, we must expand the backtest horizon or adjust parameters to generate a higher trade frequency for meaningful statistical inference.

ADDITIONAL METRICS

CAGR	**-4.77%**
Sortino Ratio	**-0.17**
Turnover	**7.51x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$9526.31**

Generated 2026-08-21T03:44:32Z · latinostrading.com