

LATINOS TRADING

BACKTEST REPORT



Backtest #40676 · JMSB · JMSB · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+13.59%	1.05	66.7%	-6.58%

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The backtest for JMSB under the GG3 MACD Momentum strategy shows a robust +13.59% ROI with a 1.05 Sharpe ratio, indicating solid risk-adjusted returns. A 66.7% win rate and contained 6.58% maximum drawdown suggest effective entry timing and capital preservation. However, the statistical confidence is critically low due to the extremely small sample size of only three total trades. This limited data prevents meaningful validation of the strategy's long-term viability or consistency. The immediate next step is to extend the backtest period to capture a statistically significant trade count before any deployment.

ADDITIONAL METRICS

CAGR	13.59%
Sortino Ratio	0.94
Turnover	6.15x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11362.74