LATINOS TRADING

BACKTEST REPORT

Backtest #41006 · ASB · ASB · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+11.20%	0.91	100.0%	-6.57%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The GG3_MACD_Momentum backtest on ASB shows a perfect win rate and positive returns, yet the sample size of only two trades makes these statistics statistically insignificant. A Sharpe ratio of 0.91 suggests marginal risk-adjusted performance, while the 6.57% drawdown indicates the strategy lacks robustness against volatility. Relying on such limited data points creates a false sense of security regarding the strategy's actual edge. We must expand the test across multiple market cycles and asset classes to validate whether this momentum setup is a genuine alpha or an overfitting artifact. The concrete next step is to run an out-of-sample backtest with increased trade frequency filters to generate a statistically reliable sample.

ADDITIONAL METRICS

CAGR	**11.20%**
Sortino Ratio	**0.96**
Turnover	**4.20x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11123.36**

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