LATINOS TRADING

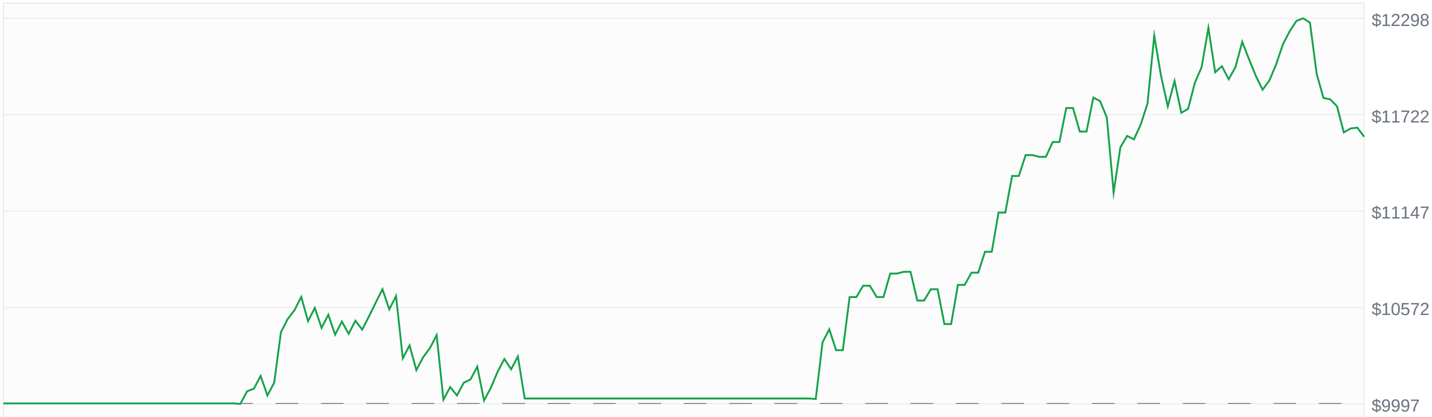
BACKTEST REPORT

Backtest #50401 · EBC · EBC · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+15.87%	1.25	100.0%	-5.75%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EBC GG3_MACD_Momentum backtest shows a 15.87% ROI with a perfect 100% win rate, but the sample size of only two trades severely limits statistical confidence. A 100% win rate on such a small dataset is likely an anomaly rather than proof of robustness, making the Sharpe ratio of 1.25 unreliable for risk assessment. The 5.75% max drawdown indicates limited downside protection in this specific simulation, though broader data is needed to confirm risk parameters. We must expand the test period and increase trade frequency to validate if this momentum logic holds under varied market conditions. The next step is to run a longer backtest on the same symbol to generate a statistically significant sample before deploying live capital.

ADDITIONAL METRICS

CAGR	**15.87%**
Sortino Ratio	**0.89**
Turnover	**4.17x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11590.72**

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