LATINOS TRADING

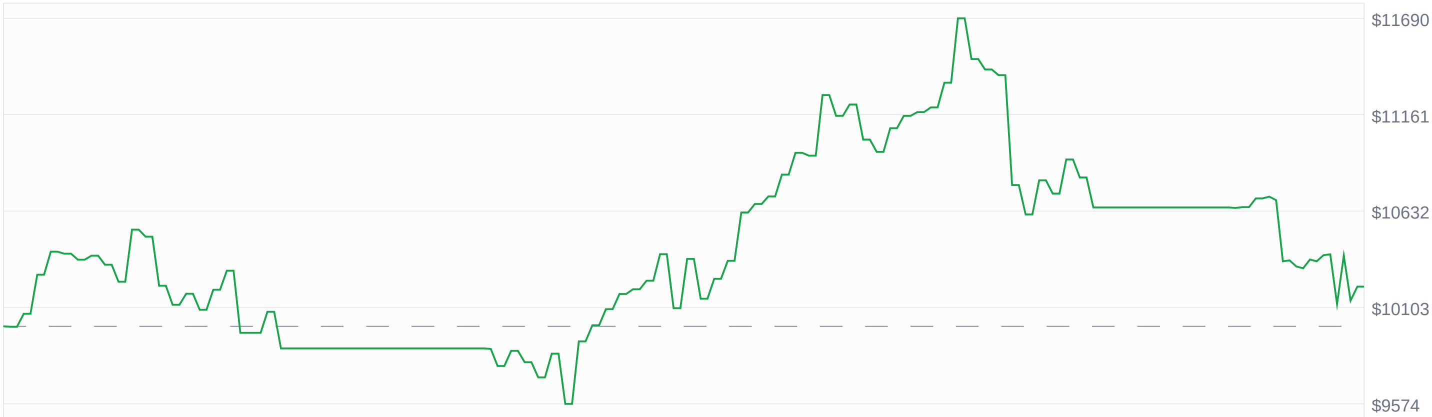
BACKTEST REPORT

Backtest #48599 · BWB · BWB · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+2.15%	0.25	33.3%	-13.41%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The BWB backtest shows a statistically insignificant +2.15% return with only three trades, rendering the 33.3% win rate and 0.25 Sharpe ratio unreliable. The 13.41% maximum drawdown indicates high volatility risk that the sample size fails to capture, suggesting the strategy lacks robustness. Confidence in these metrics is low due to severe under-sampling, which prevents distinguishing between genuine alpha and random noise. We must expand the equity curve by backtesting on longer intervals or increasing the lookback period to validate performance consistency.

ADDITIONAL METRICS

CAGR	**2.15%**
Sortino Ratio	**0.19**
Turnover	**6.13x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$10217.60**

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