LATINOS TRADING

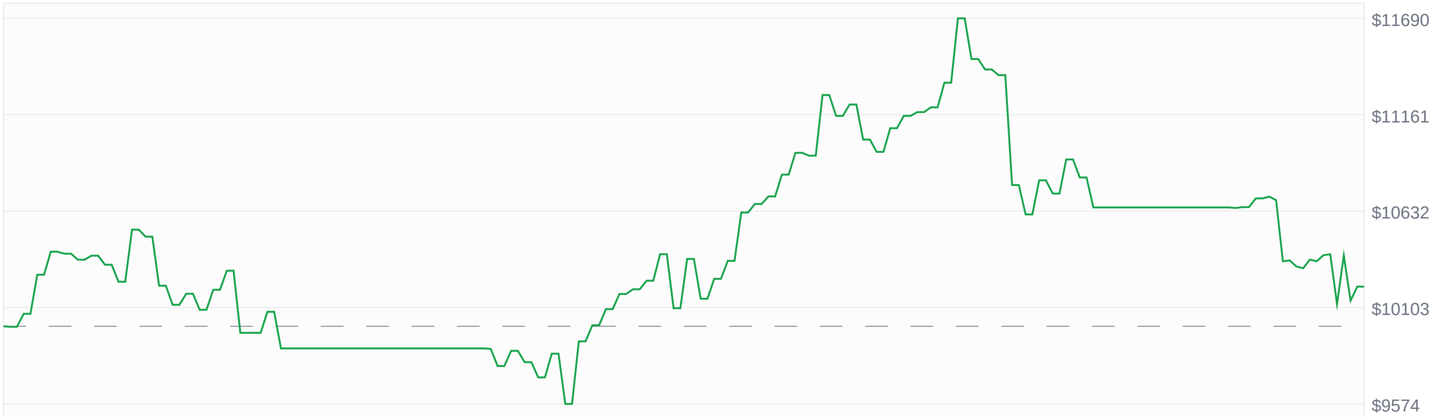
BACKTEST REPORT

Backtest #49406 · 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 GG3_MACD_Momentum strategy generated a mere +2.15% return with a 33.3% win rate, driven by only three trades, indicating severe statistical insignificance rather than robust alpha. The low Sharpe ratio of 0.25 and a 13.41% drawdown reveal that the momentum signal lacks sufficient risk-adjusted performance to survive institutional scrutiny. Given the tiny sample size, these metrics likely reflect random noise instead of a repeatable edge, making any conclusion premature. We must increase the simulation sample by testing across multiple market regimes or expanding the parameter space to validate the signal logic.

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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