LATINOS TRADING

BACKTEST REPORT

Backtest #52325 · CBAN · CBAN · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-2.86%	-0.15	50.0%	-8.25%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The CBAN GG3_MACD_Momentum backtest yielded a -2.86% return with a negative Sharpe ratio of -0.15, indicating the strategy generated losses rather than risk-adjusted alpha. With only four trades executed, the 50% win rate and 8.25% maximum drawdown lack statistical significance and could easily be noise rather than a systemic flaw. The sample size is too small to confirm whether the MACD momentum logic failed due to poor parameterization or simply insufficient market volatility. We must expand the testing window or adjust lookback periods to validate if the signal generation logic holds under broader market conditions. Increasing the dataset volume is the only way to determine if this underperformance is an anomaly or a definitive failure of

ADDITIONAL METRICS

CAGR	**-2.86%**
Sortino Ratio	**-0.08**
Turnover	**7.73x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$9717.12**