LATINOS TRADING

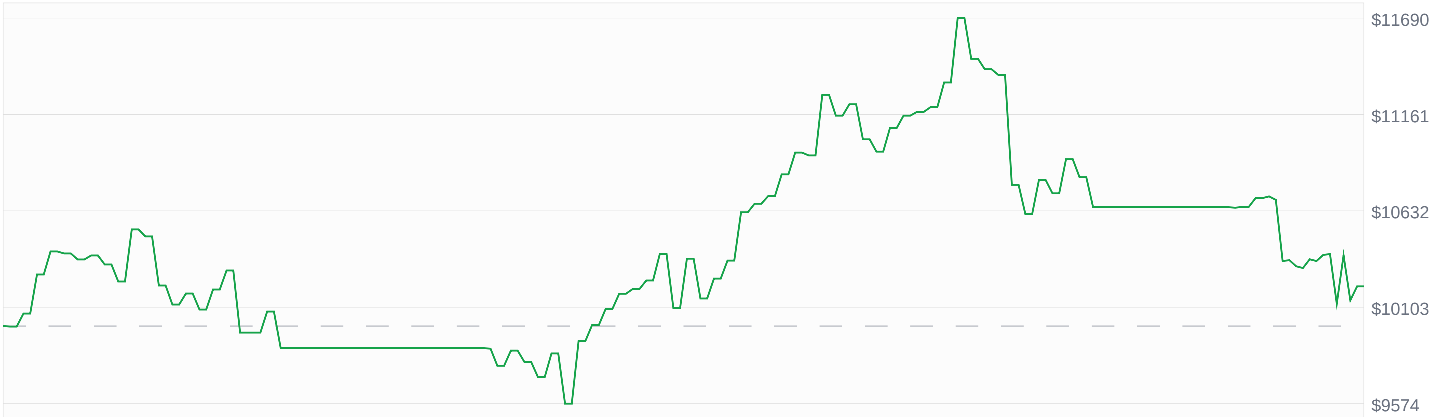
BACKTEST REPORT

Backtest #52372 · 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 backtest shows a statistically insignificant result due to only three trades, rendering the 33.3% win rate and low Sharpe ratio of 0.25 unreliable indicators of strategy efficacy. Despite a modest 2.15% ROI, the 13.41% maximum drawdown reveals excessive volatility risk that is unsustainable for institutional capital allocation. The sample size is insufficient to confirm trend-following logic or assess parameter robustness across varying market regimes. We must expand the testing horizon with higher-frequency data or adjust entry filters to reduce false signals before considering live deployment.

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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