# LATINOS TRADING

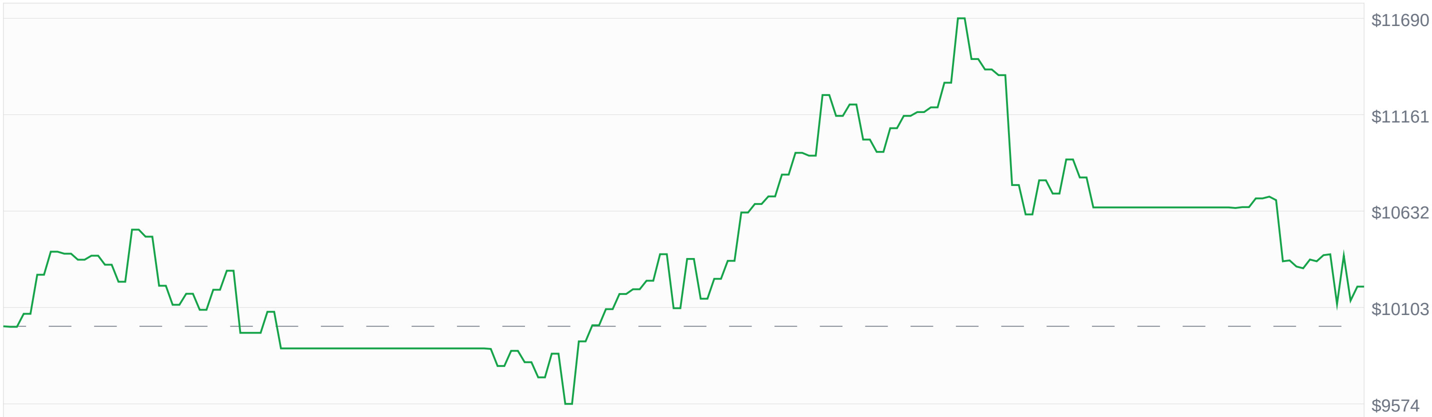
## BACKTEST REPORT

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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