LATINOS TRADING

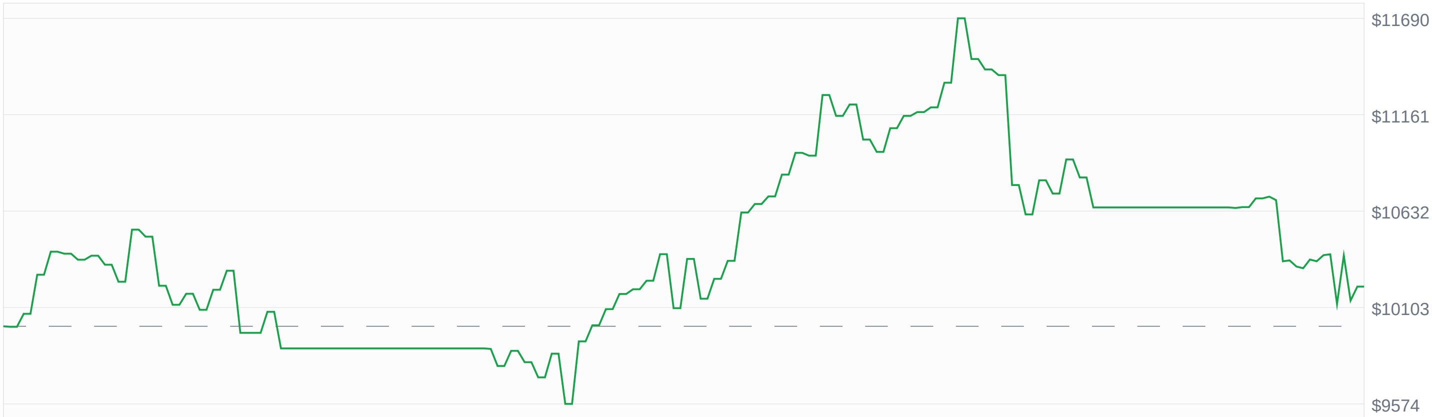
BACKTEST REPORT

Backtest #56527 · 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 +2.15% ROI and a 33.3% win rate, but the Sharpe ratio of 0.25 and 13.41% drawdown indicate poor risk-adjusted returns. With only three trades, statistical noise dominates the results, rendering the performance metrics unreliable for live deployment. The strategy failed to generate consistent alpha, likely due to overfitting on a tiny sample size. Immediate next step is expanding the lookback period and testing on a larger dataset to validate signal robustness before allocation.

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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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.