LATINOS TRADING

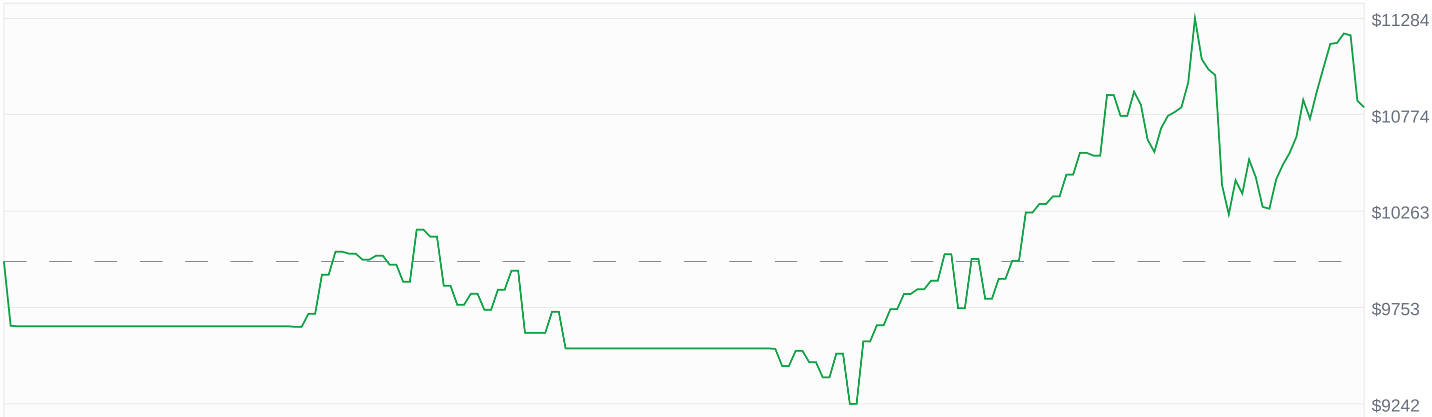
BACKTEST REPORT

Backtest #35409 · BWB · BWB · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+8.09%	0.69	33.3%	-9.20%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The BWB GG3_MACD_Momentum backtest shows a +8.09% ROI, but a 33.3% win rate and a Sharpe ratio of 0.69 indicate the edge is not statistically significant. With only three trades, the strategy failed to filter false breakouts, resulting in a 9.20% max drawdown that exposes excessive volatility risk. The low trade count suggests the momentum thresholds are too tight for current market conditions, generating insufficient data points for robust validation. We must widen the MACD histogram confirmation window or increase the lookback period to reduce noise and improve risk-adjusted returns before live deployment.

ADDITIONAL METRICS

CAGR	**8.09%**
Sortino Ratio	**0.53**
Turnover	**5.92x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$10812.52**

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