

LATINOS TRADING

BACKTEST REPORT

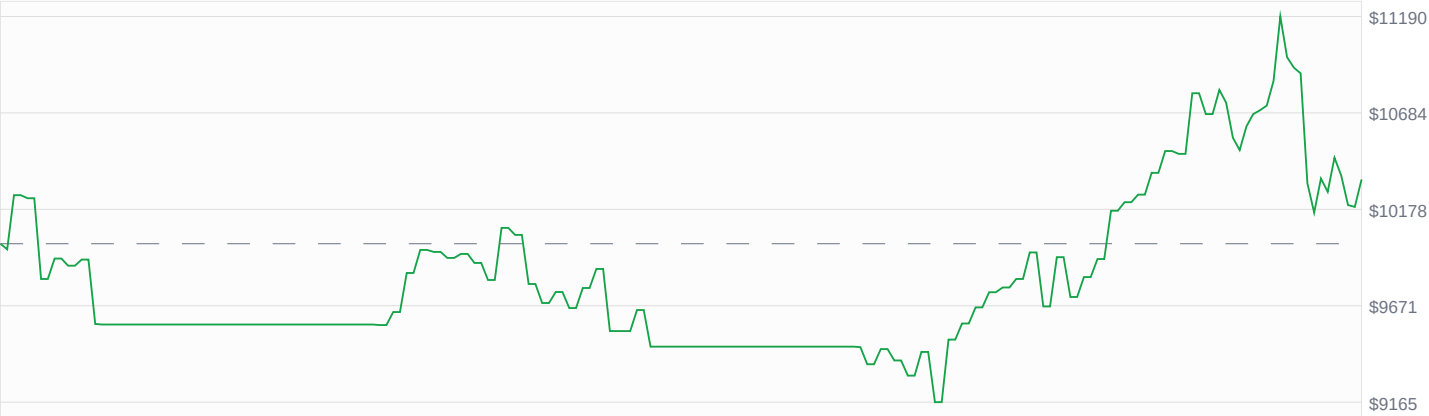


Backtest #3624 · BWB · BWB · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+3.31%	0.33	33.3%	-9.71%

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy yielded modest gains of +3.31%, but the Sharpe ratio of 0.33 indicates poor risk-adjusted performance relative to the 9.71% max drawdown. A 33.3% win rate across only three trades lacks statistical significance, making the results likely due to variance rather than edge. The sample size is critically small to trust the momentum signals for live deployment. We need to expand the backtest window to include more market cycles and increase trade volume to validate the signal efficacy.

ADDITIONAL METRICS

CAGR	3.31%
Sortino Ratio	0.26
Turnover	5.84x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$10334.44