LATINOS TRADING

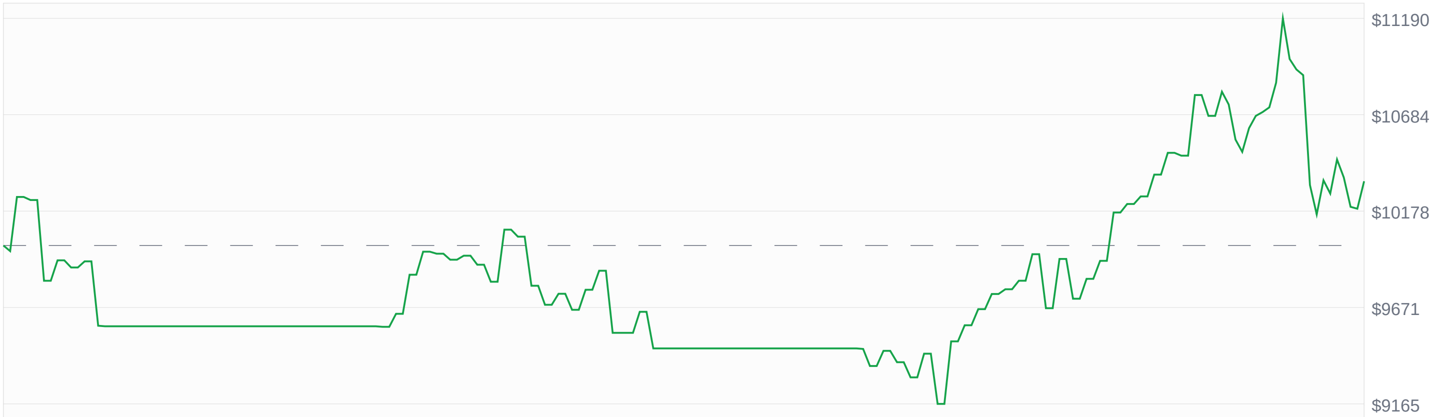
BACKTEST REPORT

Backtest #3630 · 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 3.31% ROI masks a critically insufficient sample size of three trades, rendering the 33% win rate and 0.33 Sharpe ratio statistically meaningless for institutional deployment. A 9.71% drawdown relative to minimal gains indicates poor risk-adjusted performance, while the low trade count fails to validate the GG3_MACD_Momentum logic across varying market regimes. Without expanding the dataset to hundreds of trades, we cannot distinguish alpha from random noise or survivorship bias. The immediate next step is to re-run the backtest over a longer historical period to achieve statistical significance before considering any live allocation.

ADDITIONAL METRICS

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

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