LATINOS TRADING

BACKTEST REPORT

Backtest #36594 · BWB · BWB · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+12.63%	1.03	50.0%	-9.20%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The BWB GG3_MACD_Momentum backtest shows a +12.63% return with a Sharpe of 1.03, yet the sample size of only two trades renders the 50% win rate statistically insignificant. A 9.20% maximum drawdown is acceptable for momentum strategies, but the lack of trade frequency prevents us from validating the robustness of the signal logic. We cannot distinguish between a genuine edge and random noise with such limited data points, making any confidence in future performance premature. The next step is to run a longer backtest on historical data to accumulate sufficient trade volume for meaningful statistical analysis.

ADDITIONAL METRICS

CAGR	**12.63%**
Sortino Ratio	**0.80**
Turnover	**4.10x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11266.05**

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