

LATINOS TRADING

BACKTEST REPORT



Backtest #37155 · 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 backtest shows a 12.63% return, but with only two trades, the 50% win rate and 1.03 Sharpe ratio lack statistical significance and cannot validate the GG3_MACD_Momentum logic. A nine percent drawdown suggests vulnerability during pullbacks, while the minimal trade count fails to prove strategy robustness against market noise. Proceed with caution; immediately expand the sample size by testing across multiple years of data to determine if these metrics are anomalies or sustainable trends.

ADDITIONAL METRICS

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