

LATINOS TRADING

BACKTEST REPORT



Backtest #38931 · 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 showed a +12.63% return with a Sharpe of 1.03, but statistical significance is absent due to only two trades executed. A 50% win rate and 9.20% maximum drawdown suggest the strategy is equally prone to gains and losses in this short sample. We cannot reliably distinguish this performance from random chance or noise without a larger dataset to confirm robustness. The next step is to run an extended backtest on a longer historical timeframe to validate signal frequency and risk consistency.

ADDITIONAL METRICS

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