

LATINOS TRADING

BACKTEST REPORT



Backtest #39213 · 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 yielded a 12.63% return with a 1.03 Sharpe ratio, yet the 50% win rate and 9.20% drawdown indicate a lack of statistical significance due to only two trades. This sample size is insufficient to validate the strategy's robustness or confirm the observed momentum edge. The results suggest the approach is currently too fragile for institutional deployment without further optimization. We must expand the historical sample or adjust entry filters to generate a statistically reliable dataset before live execution.

ADDITIONAL METRICS

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