LATINOS TRADING

BACKTEST REPORT

Backtest #45566 · WSBC · WSBC · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+14.16%	0.97	50.0%	-10.02%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The +14.16% ROI and 0.97 Sharpe ratio suggest positive momentum capture, but a 50% win rate and 10.02% max drawdown indicate high variance. With only two total trades, the sample size is statistically negligible, rendering the Sharpe ratio and drawdown metrics meaningless for assessing true risk-adjusted performance. The strategy lacks demonstrated consistency, making it impossible to distinguish skill from luck in this brief window. A concrete next step is to extend the backtest period to include at least one hundred trades to establish statistical significance and validate the MACD momentum logic.

ADDITIONAL METRICS

CAGR	**14.16%**
Sortino Ratio	**0.72**
Turnover	**4.08x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11419.68**

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