LATINOS TRADING

BACKTEST REPORT

Backtest #46286 · 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 strategy generated a 12.63% return with a 1.03 Sharpe ratio, but the 50% win rate and 9.20% max drawdown indicate fragile risk-adjusted performance. Statistical confidence is effectively zero due to only two total trades, making the results pure noise rather than signal. The primary failure is the lack of sample size to validate the momentum edge. Increase the backtest period to at least fifty trades to establish a reliable baseline.

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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