LATINOS TRADING

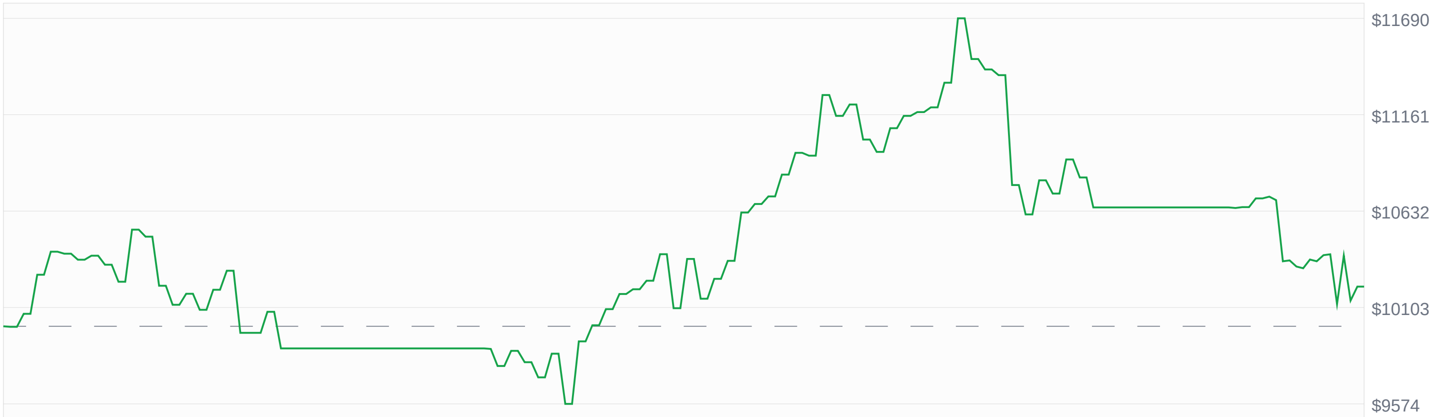
BACKTEST REPORT

Backtest #50129 · BWB · BWB · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+2.15%	0.25	33.3%	-13.41%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The MACD momentum strategy on BWB yielded a modest 2.15% return but lacks statistical significance due to a mere three trades. A 33.3% win rate combined with a 0.25 Sharpe ratio indicates poor risk-adjusted performance and high variance relative to the 13.41% max drawdown. This sample size is too small to validate any edge or confirm the alpha of the momentum signals. The strategy currently fails to generate consistent profitability against the capital deployed. You should expand the backtest period to at least one hundred trades to establish a reliable baseline for future optimization.

ADDITIONAL METRICS

CAGR	**2.15%**
Sortino Ratio	**0.19**
Turnover	**6.13x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$10217.60**

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