LATINOS TRADING

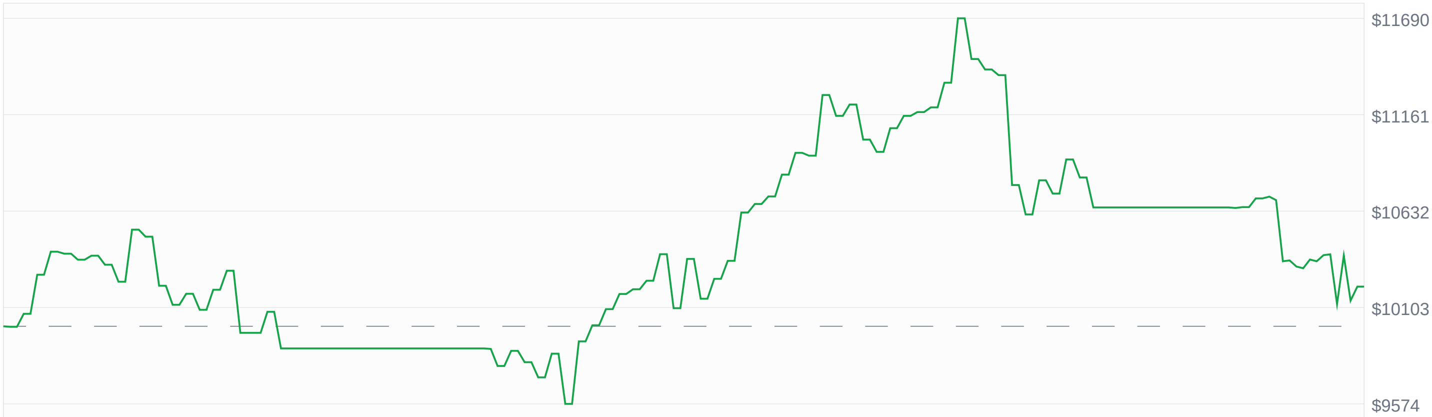
BACKTEST REPORT

Backtest #52049 · 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 BWB GG3_MACD_Momentum backtest reveals a statistically insignificant result driven by a mere three trades, rendering the 33% win rate and low 0.25 Sharpe ratio unreliable. While the strategy generated a nominal 2.15% return, the 13.41% maximum drawdown indicates substantial volatility relative to the tiny sample size. With such limited data points, any apparent momentum signal is likely noise rather than a robust alpha source. The primary issue is insufficient trade frequency to validate the MACD crossover logic under varying market conditions. The next step is to expand the test window or adjust parameters to generate at least fifty trades before drawing any performance conclusions.

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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