LATINOS TRADING

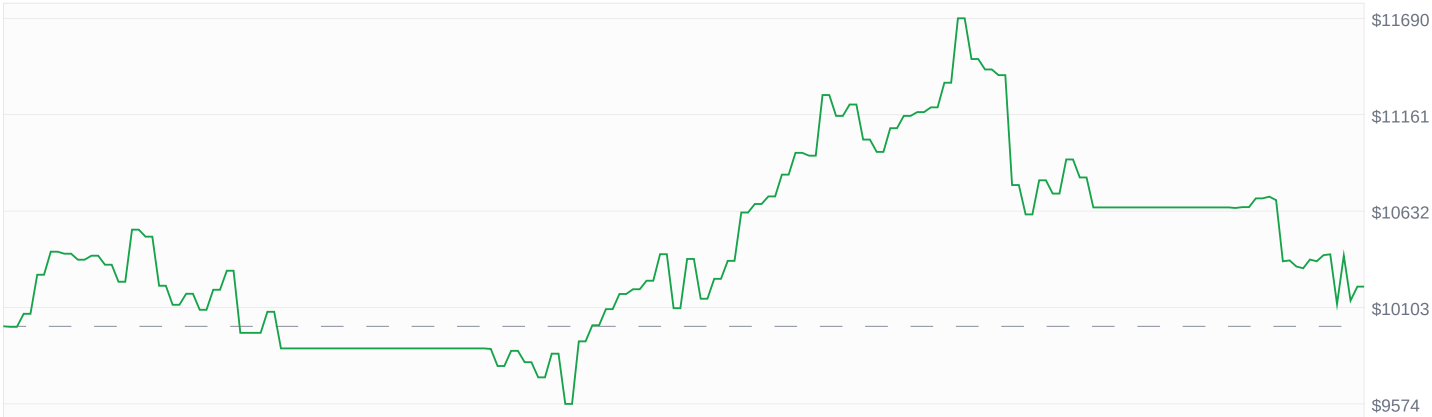
BACKTEST REPORT

Backtest #52910 · 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 yields a meager +2.15% return with a 33.3% win rate, driven by only three trades. A Sharpe ratio of 0.25 and a 13.41% drawdown indicate statistically insignificant performance and excessive risk per trade. The strategy fails to capture consistent momentum, likely due to overfitting on sparse data or poor parameter selection. A larger sample size is essential before deploying any capital in live markets.

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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