LATINOS TRADING

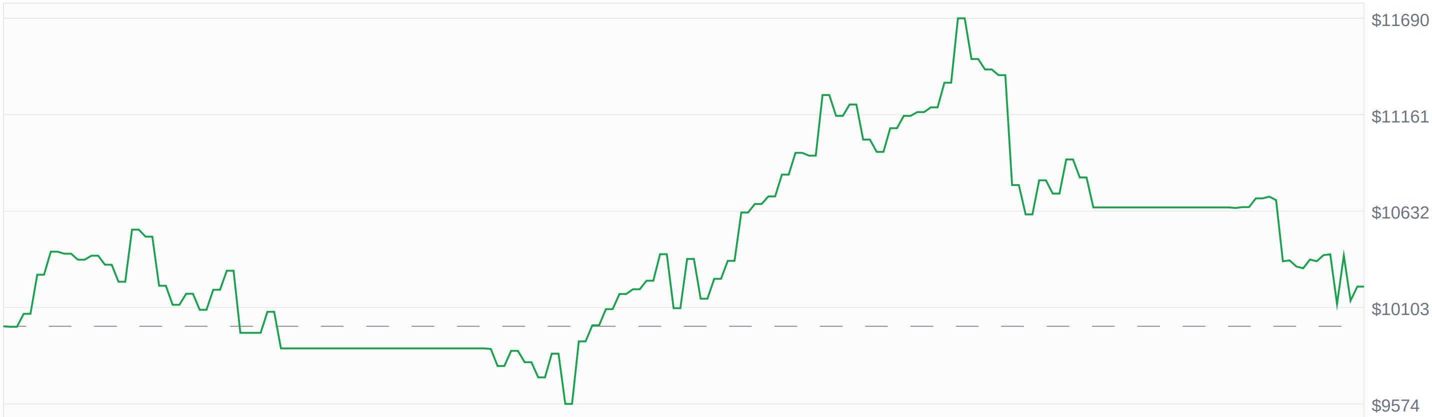
BACKTEST REPORT

Backtest #52911 · 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 shows insufficient statistical power due to only three trades, rendering the 2.15% ROI and 0.25 Sharpe ratio unreliable indicators of strategy viability. A 33.3% win rate paired with a 13.41% maximum drawdown suggests the momentum logic fails to filter noise effectively on this specific asset or timeframe. The sample size is too small to distinguish between genuine alpha generation and random market variance, so any confidence in the current parameters is unfounded. The next logical step is to expand the lookback period or switch to a lower timeframe to generate enough data points for a robust statistical evaluation.

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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