LATINOS TRADING

BACKTEST REPORT

Backtest #53237 · WSBC · WSBC · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+14.16%	0.97	50.0%	-10.02%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The GG3_MACD_Momentum strategy on WSBC achieved a nominal 14.16% ROI, yet the sample size of only two trades renders any performance metric statistically insignificant. A 50% win rate with a Sharpe of 0.97 and a 10.02% drawdown indicates high volatility relative to the lack of data points, suggesting the strategy has not yet found a stable equilibrium. We cannot infer a robust trend or reliable edge from such a sparse dataset without risking severe overfitting or false positives. The next step is to expand the backtest window to at least 100 trades to validate whether this momentum approach holds consistency across different market regimes before live deployment.

ADDITIONAL METRICS

CAGR	**14.16%**
Sortino Ratio	**0.72**
Turnover	**4.08x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11419.68**