LATINOS TRADING

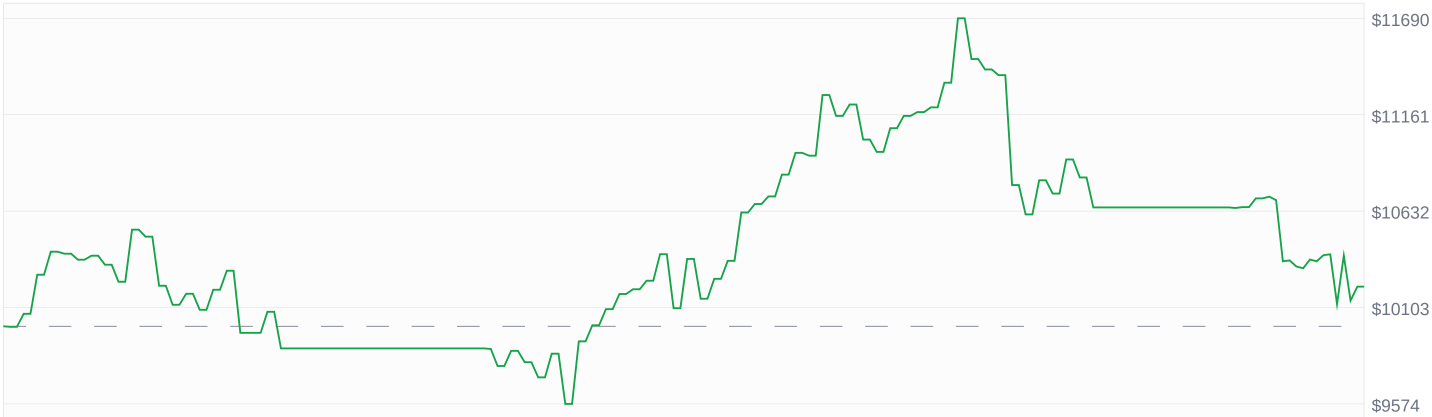
BACKTEST REPORT

Backtest #57067 · 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 test shows a statistically insignificant edge due to only three trades, rendering the +2.15% ROI and low win rate unreliable. A 13.41% drawdown and 0.25 Sharpe ratio indicate excessive volatility relative to returns, suggesting the momentum logic failed to filter noise effectively. We cannot confirm strategy viability with such a small sample before adjusting parameters or adding filters. The next step is expanding the backtest window to validate performance across varied market regimes.

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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