LATINOS TRADING

BACKTEST REPORT

Backtest #40381 · NWFL · NWFL · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+3.32%	0.29	40.0%	-19.91%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The strategy generated a modest +3.32% return with a critically low 40% win rate and a Sharpe ratio of 0.29, indicating poor risk-adjusted performance. Such a sample size of only five trades lacks statistical significance, rendering the observed drawdown of 19.91% an unreliable predictor of future behavior. While momentum signals triggered entry, the frequent losses suggest the MACD parameters are misaligned with current volatility regimes. We must expand the sample size to validate the alpha and re-optimization is required to improve the Sharpe ratio. The next step is to run a forward-looking walk-forward analysis with wider lookback periods to filter out false breakouts.

ADDITIONAL METRICS

CAGR	**3.32%**
Sortino Ratio	**0.27**
Turnover	**10.06x**
Total Trades	**5**
Initial Capital	**$10000.00**
Final Capital	**$10334.82**

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