LATINOS TRADING

BACKTEST REPORT

Backtest #40386 · 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 but suffered a severe 19.91% drawdown, indicating poor risk management relative to gains. A 40% win rate is insufficient to sustain momentum signals without higher average gains per trade. With only five trades, the 0.29 Sharpe ratio lacks statistical significance, making performance metrics unreliable for future projections. The primary failure was an inability to control downside volatility during losing streaks. Next, increase the sample size to at least fifty trades to establish a reliable baseline before adjusting parameters.

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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