LATINOS TRADING

BACKTEST REPORT

Backtest #50531 · 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 NWFL · GG3_MACD_Momentum strategy yielded a marginal 3.32% return with a critically low Sharpe ratio of 0.29, signaling poor risk-adjusted performance despite a 40% win rate. Such a small sample of five trades generates insufficient statistical confidence to validate the edge, and the nearly 20% maximum drawdown exposes significant downside risk. The MACD momentum signals appear too noisy in this environment, failing to filter out false breakouts effectively. We must increase sample size before deployment and consider tightening entry filters to reduce volatility exposure.

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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