LATINOS TRADING

BACKTEST REPORT

Backtest #4637 · 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 captured a +3.32% ROI on NWFL, driven almost entirely by one large winner (Nov 2025) and a final strong leg (Jun–Aug 2026), but the intervening five months ate back nearly all gains with two consecutive losses. A 40% win rate and 0.29 Sharpe across only five trades signal negligible statistical confidence—this sample is too small to distinguish edge from noise. The 19.91% max drawdown is disproportionate to the modest absolute return, and the 10x turnover inflates execution risk without justifying the risk-adjusted payoff. Next step: run a walk-forward analysis with out-of-sample validation and a larger trade universe to determine whether the MACD momentum signal generalizes beyond this single, idiosyncratic equity curve.

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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