LATINOS TRADING

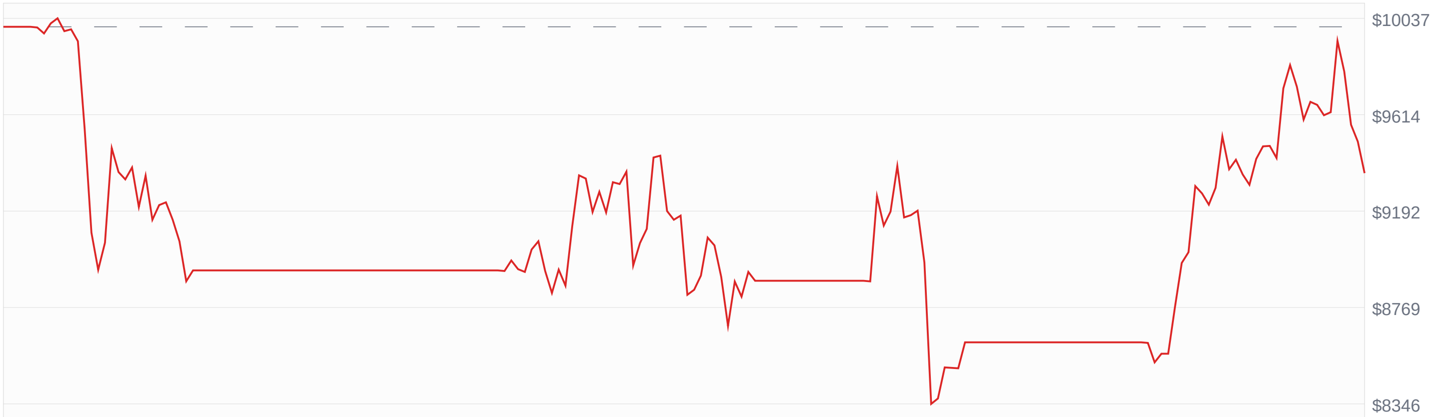
BACKTEST REPORT

Backtest #40897 · CWT · CWT · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-6.45%	-0.29	25.0%	-16.85%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The CWT GG3_MACD_Momentum backtest reveals a statistically insignificant sample of only four trades, rendering the -6.45% ROI and negative Sharpe ratio of -0.29 unreliable indicators of strategy failure. The 25% win rate and 16.85% maximum drawdown suggest the momentum thresholds were too tight for this specific volatility regime, likely triggering premature exits or missing the primary trend. Without a larger sample size, any attribution to entry logic remains speculative rather than empirical. To isolate the root cause, the next step is to expand the backtest window to at least 200 candles or reduce position sizing to observe behavior over a more robust dataset. This approach ensures that any observed underperformance is not merely a

ADDITIONAL METRICS

CAGR	**-6.45%**
Sortino Ratio	**-0.21**
Turnover	**7.22x**
Total Trades	**4**
Initial Capital	**$10000.00**
Final Capital	**$9358.10**