LATINOS TRADING

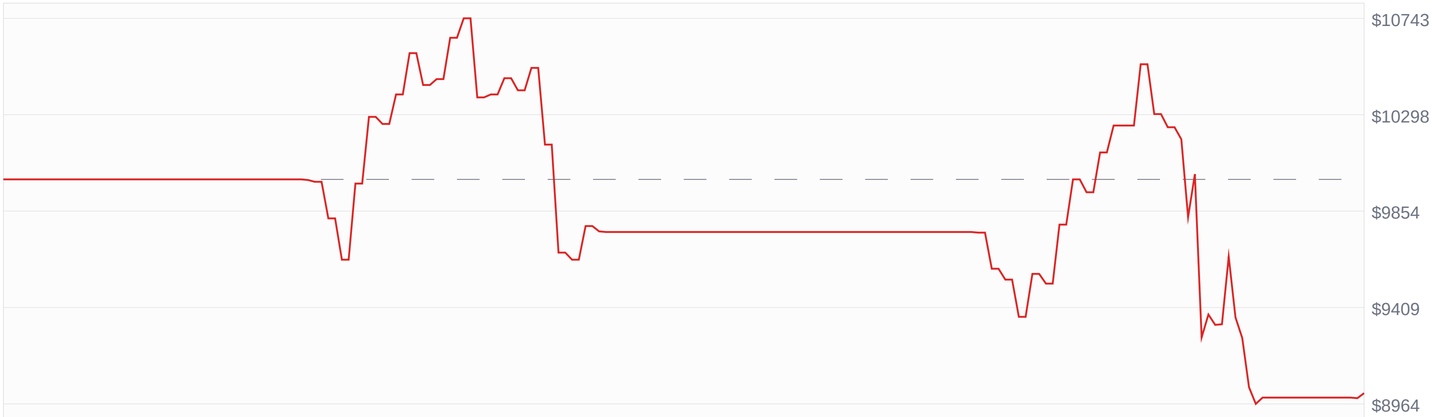
BACKTEST REPORT

Backtest #28664 · FSUN · FSUN · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-9.89%	-0.67	33.3%	-16.56%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The FSUN backtest reveals a critically underperforming strategy with a -9.89% ROI and a negative Sharpe ratio of -0.67. A win rate of only 33.3% across just three trades indicates extreme noise rather than a robust edge, rendering the 16.56% drawdown statistically insignificant for real-world application. The tiny sample size precludes any meaningful confidence in the alpha generation or signal reliability. Relying on this output would likely result in consistent capital erosion due to transaction costs and slippage. The immediate next step is to discard this configuration and re-optimize the MACD parameters or switch to a mean-reversion logic suited for FSUN's volatility profile.

ADDITIONAL METRICS

CAGR	**-9.89%**
Sortino Ratio	**-0.41**
Turnover	**5.65x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9013.56**

Generated 2026-08-14T05:30:46Z · latinostrading.com