LATINOS TRADING

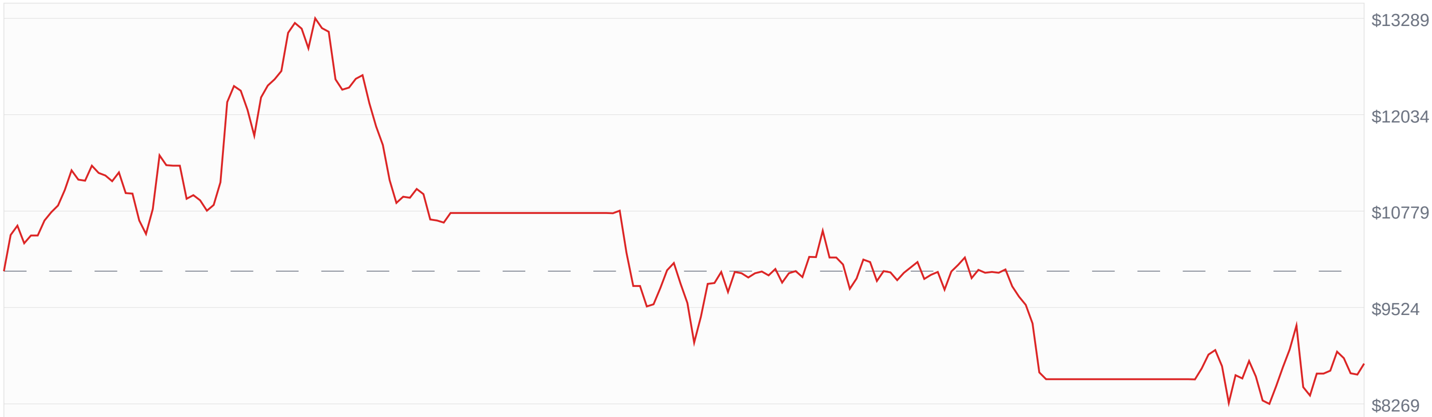
BACKTEST REPORT

Backtest #6822 · SLDE · SLDE · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-12.09%	-0.30	50.0%	-37.77%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The SLDE MACD strategy is fundamentally broken, yielding a -12.09% loss with a massive 37.77% drawdown despite a neutral 50% win rate. The -0.30 Sharpe ratio confirms the returns are not compensating for the extreme volatility, indicating pure alpha decay rather than skill. Statistical significance is non-existent given only four trades, meaning this performance could be random noise or survivorship bias. You must discard this signal logic immediately and pivot to a longer timeframe to increase the sample size for any future momentum testing.

ADDITIONAL METRICS

CAGR	**-12.09%**
Sortino Ratio	**-0.26**
Turnover	**7.79x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$8793.80**

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