

LATINOS TRADING

BACKTEST REPORT



Backtest #32687 · RDN · RDN · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-6.08%	-0.34	0.0%	-14.78%

EQUITY CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The RDN strategy with the GG3_MACD_Momentum indicator had a disappointing ROI of -6.08% and a Sharpe ratio of -0.34, indicating poor performance. There were no profitable trades, with a max drawdown of 14.78% and only 3 total trades, suggesting significant drawdown risk. The lack of wins and the low Sharpe ratio suggest the strategy may not have had the statistical confidence expected from the sample size. One concrete next step could be to review and adjust the trigger parameters of the MACD indicator to better align with market conditions.

ADDITIONAL METRICS

CAGR	-6.08%
Sortino Ratio	-0.28
Turnover	5.87x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9394.76