LATINOS TRADING

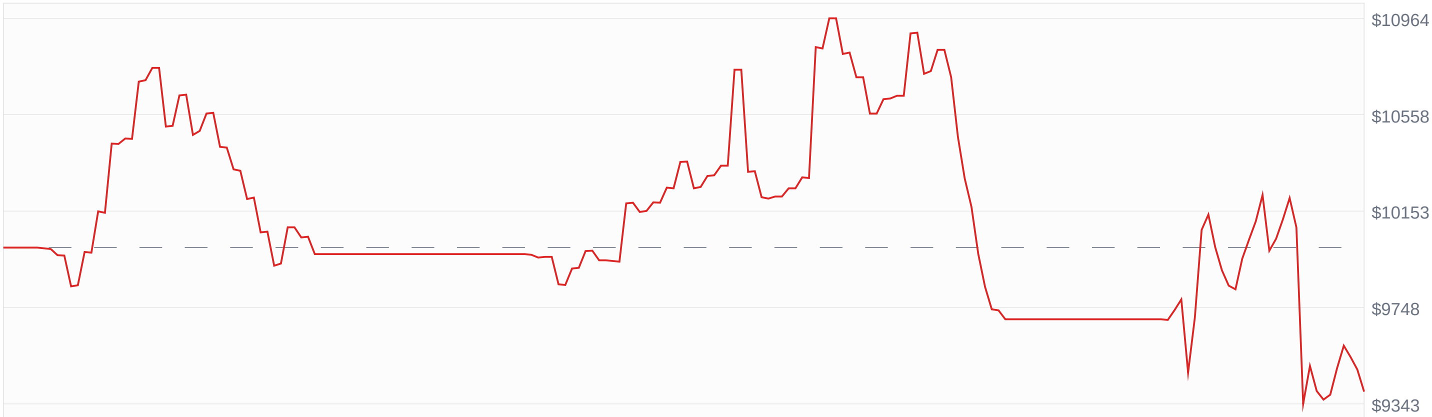
BACKTEST REPORT

Backtest #33459 · 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 backtest for the GG3_MACD_Momentum strategy reveals a catastrophic failure with zero winning trades and a 14.78% drawdown, indicating the MACD momentum signals were entirely counterproductive on this sample. With only three trades executed, the statistical confidence is negligible, rendering the -6.08% ROI and negative Sharpe ratio unreliable predictors of future performance. The strategy likely captured noise rather than trend, causing capital erosion during a volatile period where momentum indicators failed to filter false breakouts. Immediate action requires pausing deployment and recalibrating entry filters or switching to a trend-following regime to avoid further downside risk.

ADDITIONAL METRICS

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