LATINOS TRADING

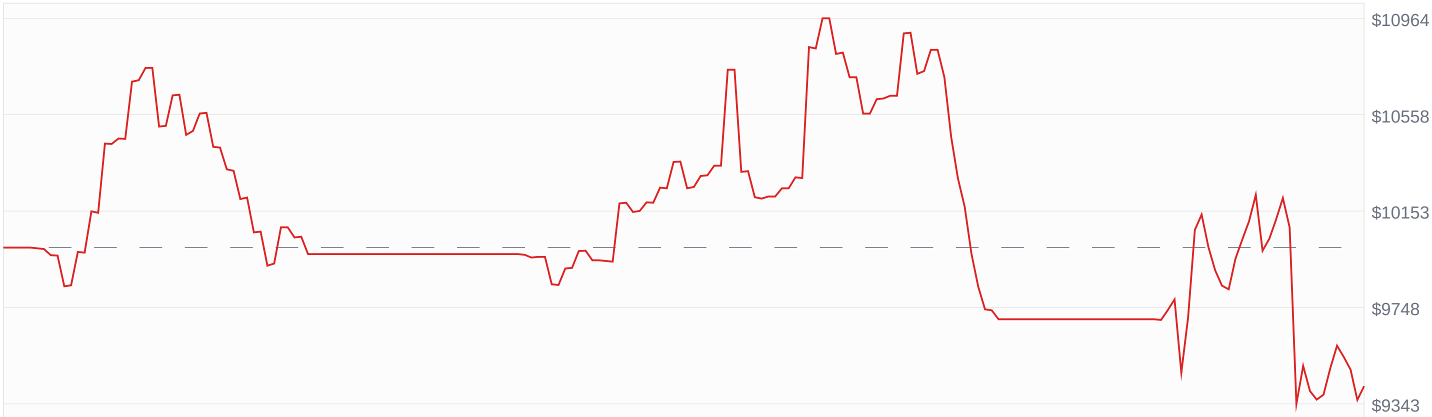
BACKTEST REPORT

Backtest #35722 · RDN · RDN · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-5.85%	-0.33	0.0%	-14.78%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The RDN GG3_MACD_Momentum backtest reveals a failed signal generation phase with zero winning trades and a negative Sharpe ratio of -0.33. With only three total trades executed, the statistical sample is too small to validate the strategy's viability or calculate meaningful confidence intervals. The maximum drawdown of 14.78% indicates significant downside risk during this specific market regime, likely due to the MACD momentum filter failing to capture trend reversals. The strategy requires parameter optimization to reduce false breakout signals or a complete pivot to a mean-reversion approach suited for the current consolidation. Next, run a sensitivity analysis varying the MACD period and signal threshold to identify a more robust

ADDITIONAL METRICS

CAGR	**-5.85%**
Sortino Ratio	**-0.26**
Turnover	**5.88x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9417.93**

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