

LATINOS TRADING

BACKTEST REPORT



Backtest #37951 · RDN · RDN · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-5.59%	-0.31	0.0%	-14.78%

EQUITY CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The GG3_MACD_Momentum strategy failed catastrophically on RDN with zero winning trades and a negative Sharpe ratio, indicating a complete breakdown of the signal logic. With only three trades executed, the sample size is statistically insignificant, rendering any conclusion about the strategy's robustness premature and unreliable. The severe drawdown suggests the momentum thresholds were poorly calibrated for current volatility, likely triggering losses before exits could be managed. Before redeploying capital, we must run a parameter sweep to optimize entry filters and validate performance across a larger historical dataset.

ADDITIONAL METRICS

CAGR	-5.59%
Sortino Ratio	-0.25
Turnover	5.88x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9440.84