LATINOS TRADING

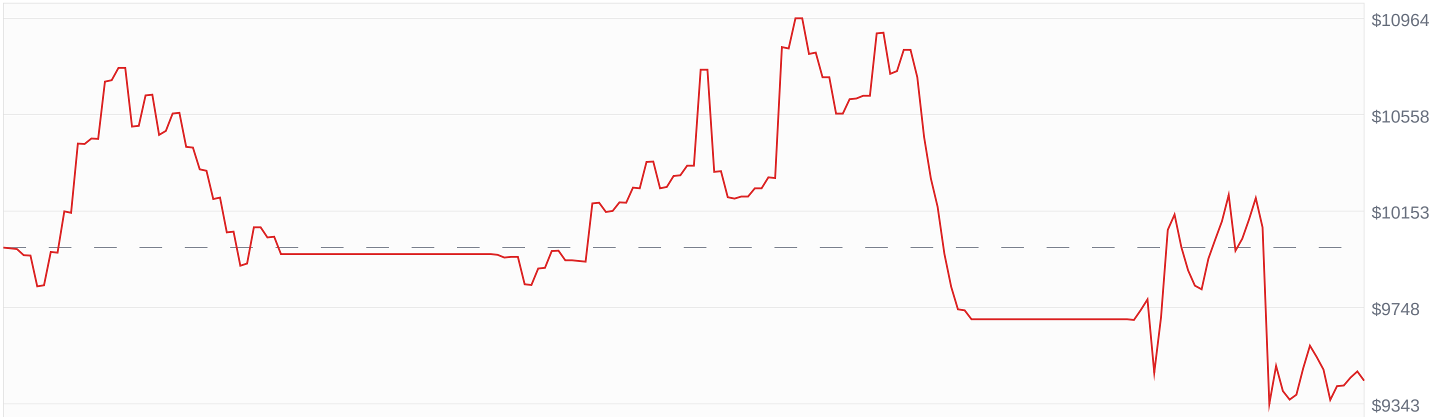
BACKTEST REPORT

Backtest #38380 · 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 RDN GG3_MACD_Momentum strategy failed entirely, generating zero winning trades and suffering a 14.78% maximum drawdown on only three executions. With a Sharpe ratio of -0.31 and no positive outcomes, the statistical confidence is negligible due to the extremely low sample size, rendering the results anecdotal rather than indicative of a flawed model. The loss of 5.59% capital suggests the momentum thresholds are misaligned with current market volatility, creating a regime where the entry signals consistently miss the mark. Before deploying live, you must expand the backtest window to capture multiple market cycles and re-optimization parameters to determine if the strategy is broken or simply overfitted to a narrow timeframe.

ADDITIONAL METRICS

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

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