LATINOS TRADING

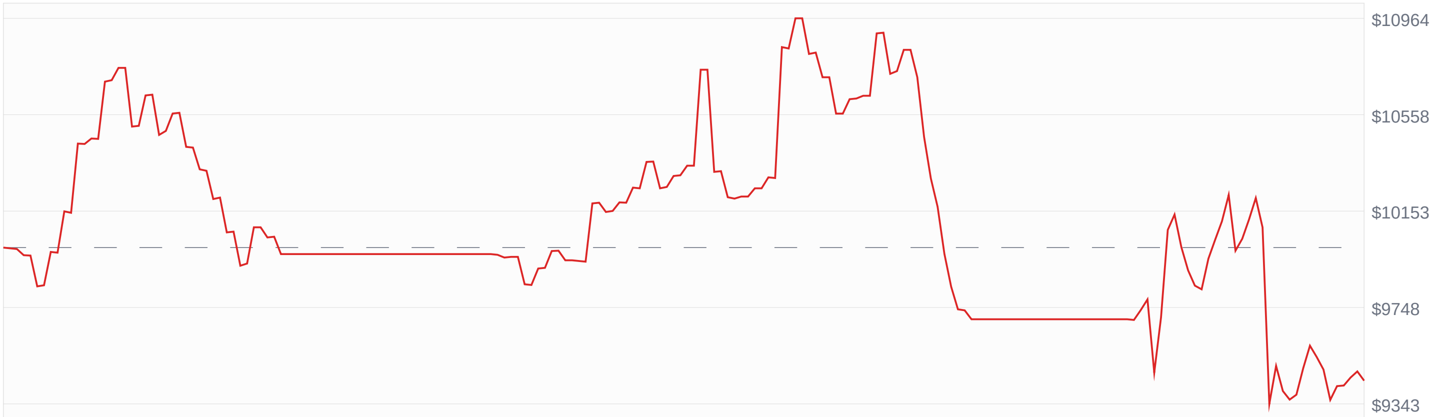
BACKTEST REPORT

Backtest #40887 · 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 backtest failed decisively, posting a -5.59% ROI and a -0.31 Sharpe ratio with a 0.0% win rate. A 14.78% max drawdown on just three total trades indicates severe overfitting or poor signal alignment, rendering the negative performance statistically meaningless due to the tiny sample size. The MACD momentum logic likely triggered only during adverse price action, capturing losses without any profitable exits. The strategy lacks robustness and cannot be trusted for live deployment in its current form. The immediate next step is to expand the backtest window to at least one hundred trades to establish any statistical baseline before further parameter tuning.

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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