

# LATINOS TRADING

## BACKTEST REPORT



Backtest #56790 · RDN · GG3\_MACD\_Momentum

|        |        |          |              |
|--------|--------|----------|--------------|
| 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 on RDN failed decisively, generating zero winning trades and a negative Sharpe ratio of -0.31. With only three total trades, the sample size is statistically insufficient to validate the strategy or rule out random noise. The 14.78% maximum drawdown indicates poor risk adjustment, suggesting the MACD crossovers occurred exclusively in unfavorable market conditions. We must increase the lookback period for moving averages to filter out low-volatility noise.

### ADDITIONAL METRICS

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