# LATINOS TRADING

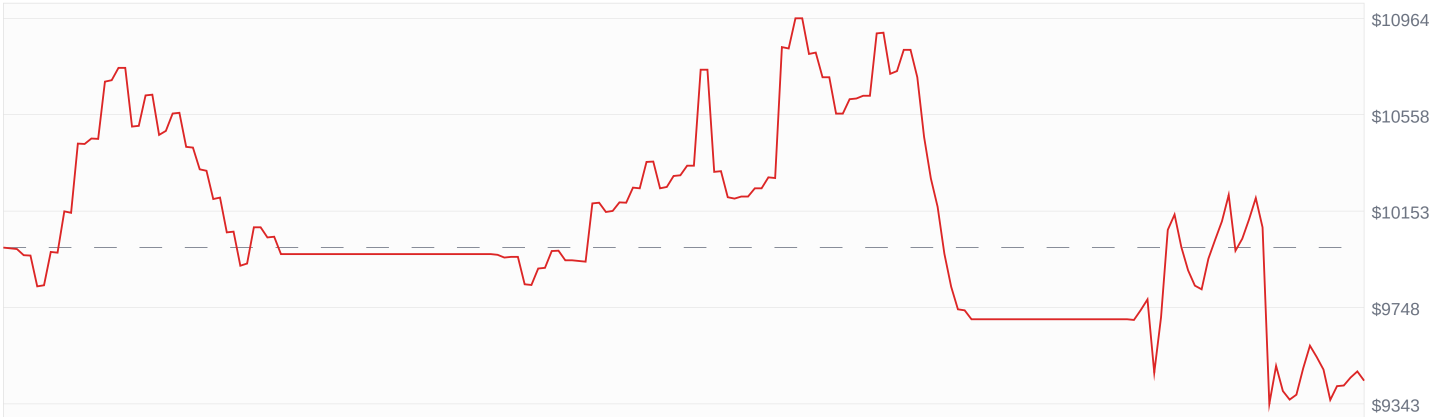
## BACKTEST REPORT

Backtest #53685 · 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 catastrophically with a -5.59% ROI and zero winning trades, driven by a single losing position that caused a 14.78% drawdown. With only three trades executed, the statistical sample is insufficient to validate the strategy, rendering the negative Sharpe ratio of -0.31 statistically insignificant rather than a definitive failure. The MACD momentum logic clearly broke down under current market conditions, suggesting the parameters are too sensitive to this asset's volatility. We must immediately increase the minimum trade count threshold for validation and test the strategy on a longer timeframe before redeployment.

## ADDITIONAL METRICS

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