LATINOS TRADING

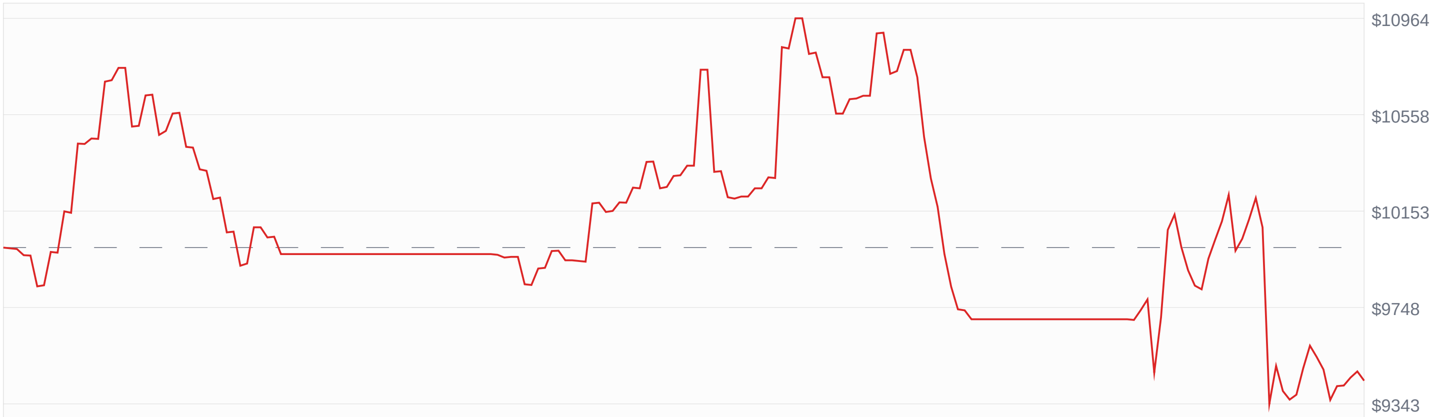
BACKTEST REPORT

Backtest #57375 · 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 shows a total loss of 5.59% with a Sharpe ratio of -0.31, indicating a strategy that generates more losses than gains. With only three trades and a 0% win rate, the sample size is statistically insignificant, making any performance metric unreliable. The maximum drawdown of 14.78% suggests high volatility risk, but the lack of trade frequency prevents a meaningful assessment of risk-adjusted returns. Current data is insufficient to validate the momentum logic, so further parameter optimization or a longer lookback period is required.

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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