LATINOS TRADING

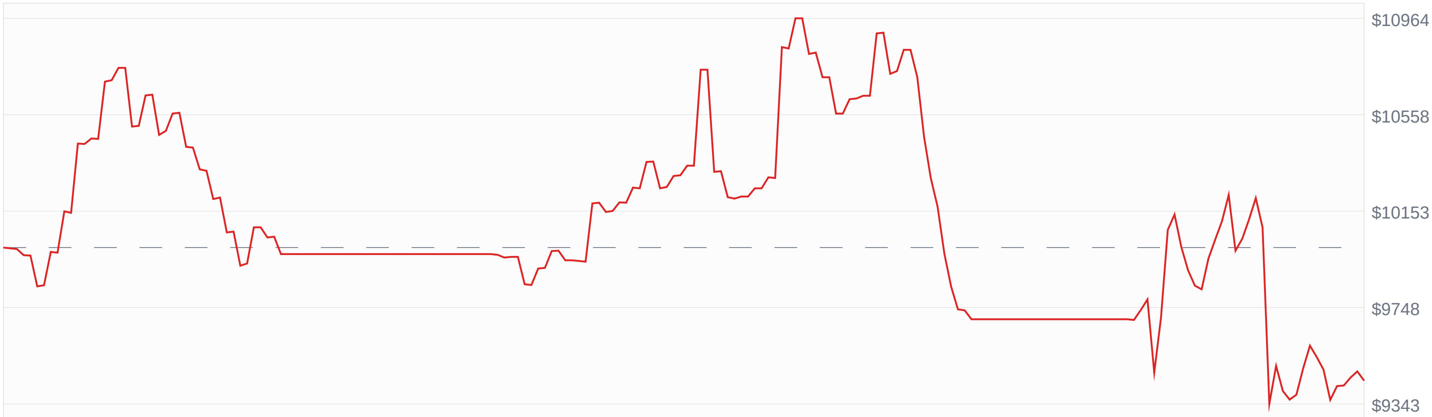
BACKTEST REPORT

Backtest #52165 · 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 critical failure with zero wins across only three trades, resulting in a negative Sharpe ratio and significant drawdown. The sample size is statistically insufficient to validate any strategy logic, making the observed loss an unreliable indicator of long-term performance. We must avoid attributing poor results to the MACD logic alone without analyzing entry timing or spread costs on this low-volume asset. The next step is to increase the minimum trade threshold or filter for higher liquidity periods before re-running the simulation. This approach ensures that future metrics reflect genuine alpha rather than noise from sparse transaction data.

ADDITIONAL METRICS

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