LATINOS TRADING

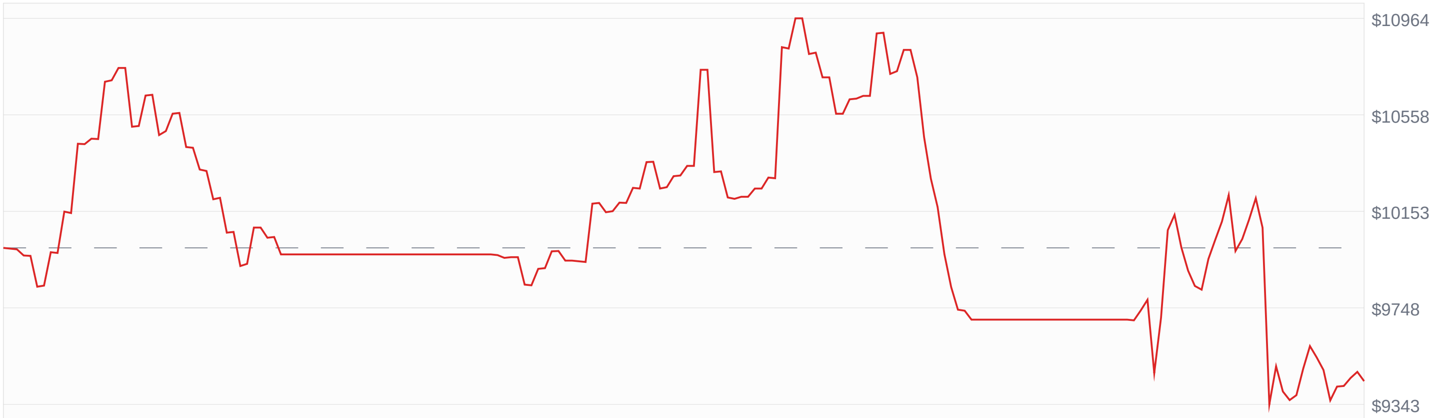
BACKTEST REPORT

Backtest #56192 · 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 reveals a catastrophic failure with zero winning trades and a negative Sharpe of -0.31, indicating severe underperformance relative to the risk-free rate. With only three trades in the sample, the statistical confidence is negligible, rendering the -5.59% loss and 14.78% drawdown insufficient for definitive strategy rejection yet statistically unsound. The strategy likely suffered from overfitting or poor parameterization during this specific volatility regime, failing to capture any upward momentum. We must expand the backtest horizon to include previous market cycles to validate whether this collapse is an anomaly or a structural flaw in the momentum logic.

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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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.