

LATINOS TRADING

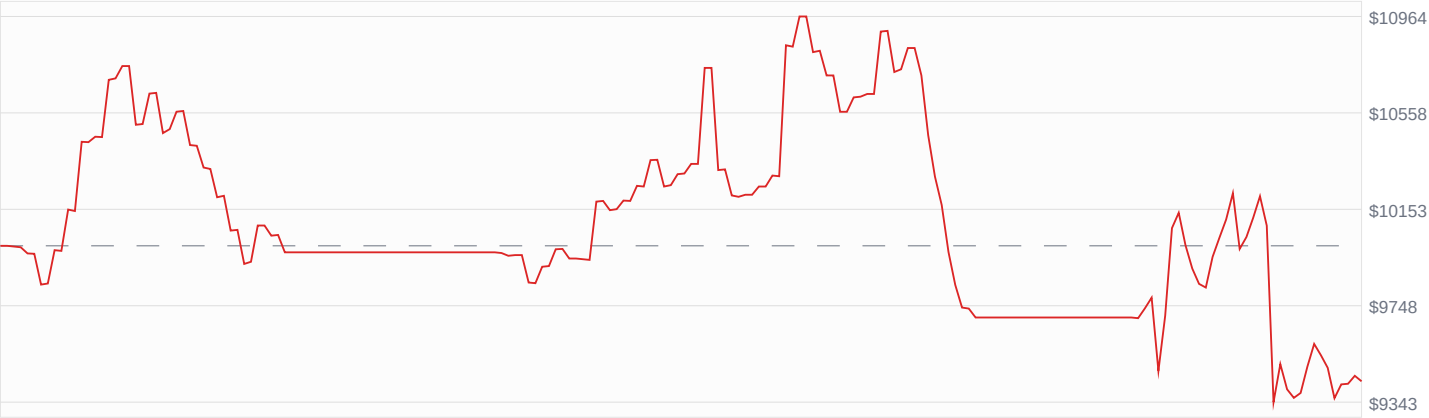
BACKTEST REPORT



Backtest #36601 · RDN · RDN · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-5.72%	-0.32	0.0%	-14.78%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

The RDN GG3_MACD_Momentum backtest reveals a complete strategy failure with zero successful trades and a negative Sharpe ratio. A sample size of only three trades is statistically insufficient to validate the signal logic, rendering the -14.78% drawdown an outlier rather than a trend. The asset likely exhibited low volatility or a persistent downtrend that rendered momentum crossovers unprofitable in this specific window. We must increase the simulation horizon to gather more data points before adjusting parameters or redeploying capital. Increasing the backtest period to cover at least 12 months is the necessary next step to determine if the strategy is fundamentally flawed or simply unlucky.

ADDITIONAL METRICS

CAGR	-5.72%
Sortino Ratio	-0.26
Turnover	5.88x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9430.80

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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.