LATINOS TRADING

BACKTEST REPORT

Backtest #37330 · MSFT · VOXR · GG3_MACD_Momentum

ROI	Sharpe	Win Rate	Max Drawdown
-9.75%	-0.72	33.3%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The MSFT backtest for the GG3_MACD_Momentum strategy failed decisively, delivering a -9.75% ROI with a negative Sharpe ratio of -0.72. Only three executed trades over the simulation period created a statistically insignificant sample that cannot support live deployment. The 33.3% win rate and 18.90% maximum drawdown indicate the entry logic is misaligned with current volatility regimes. Increasing the data window to capture more regime diversity is the necessary next step before any live capital allocation.

ADDITIONAL METRICS

CAGR	**-9.75%**
Sortino Ratio	**-0.41**
Turnover	**5.61x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$9027.84**

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