LATINOS TRADING

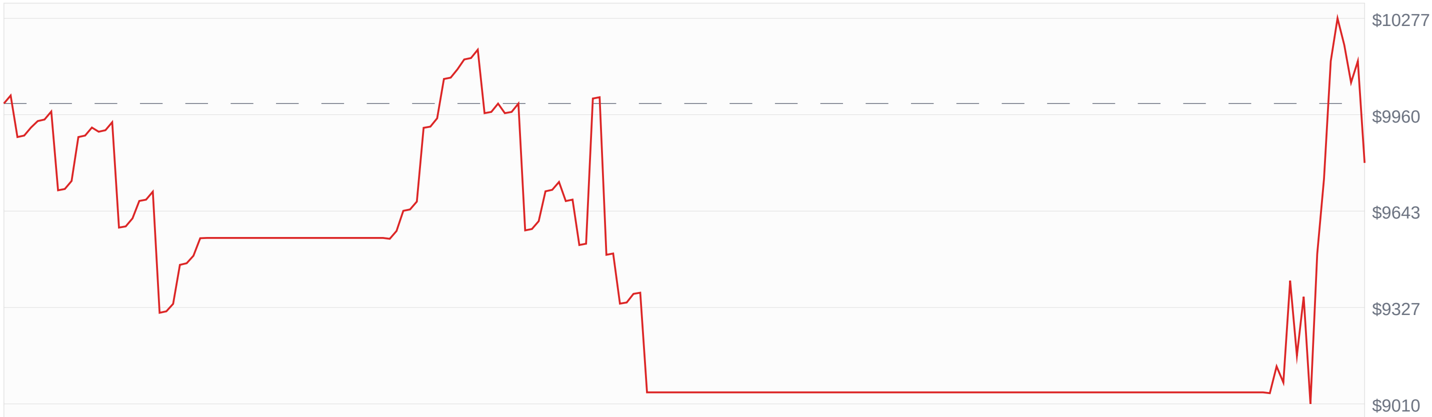
BACKTEST REPORT

Backtest #50145 · VOXR · VOXR · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-2.01%	-0.05	33.3%	-11.32%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The VOXR GG3_MACD_Momentum backtest underperformed significantly, delivering a negative ROI and a Sharpe ratio of -0.05, which indicates the strategy failed to generate risk-adjusted returns. With only three trades executed, the statistical sample size is too small to draw reliable conclusions, rendering the 33.3% win rate and 11.32% drawdown statistically insignificant. The aggressive momentum logic likely triggered premature exits or missed reversals during this specific market regime. We must expand the dataset by testing on longer timeframes or adding volatility filters to validate the signal logic. Re-running the simulation with increased trade frequency requirements is the necessary next step to assess robustness.

ADDITIONAL METRICS

CAGR	**-2.01%**
Sortino Ratio	**-0.02**
Turnover	**5.70x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$9801.86**