LATINOS TRADING

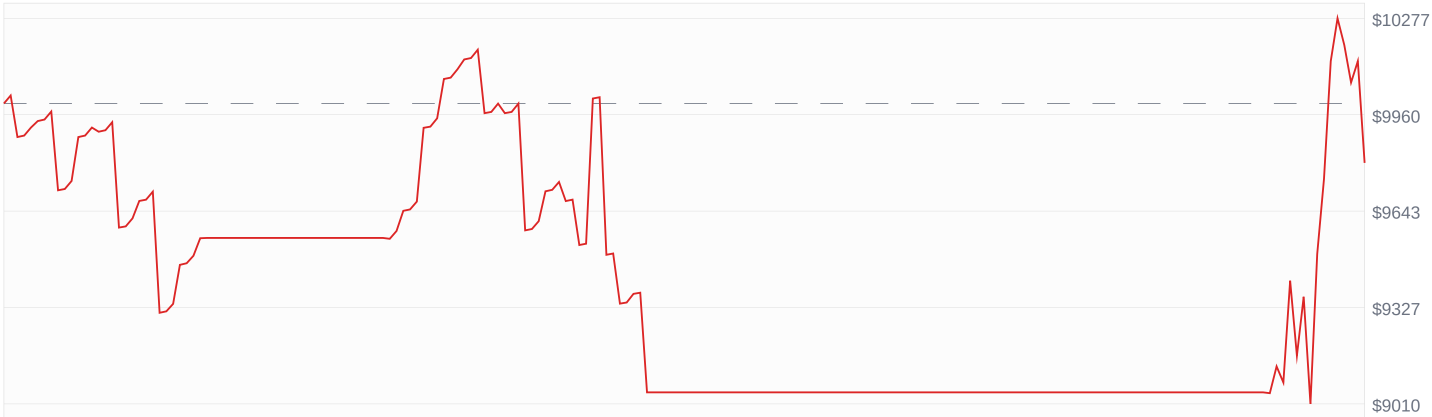
BACKTEST REPORT

Backtest #57369 · 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 strategy failed to capture value, delivering a -2.01% ROI and a negative Sharpe ratio of -0.05 over a sample of only three trades. With a win rate of merely 33.3% and a maximum drawdown of 11.32%, the approach lacks statistical significance and exposes capital to unacceptable volatility. Such a small sample size renders any performance metrics unreliable, as a few random losses can distort the entire equity curve. We must treat these results as noise rather than a definitive signal of market inefficiency. The immediate next step is to backtest the strategy on a longer historical timeframe to validate if the MACD momentum logic holds under varied market regimes.

ADDITIONAL METRICS

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