



Backtest #7867 · VLTO · VLTO · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-9.46%	-0.82	50.0%	-14.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The -9.46% ROI and -0.82 Sharpe signal a failing trend-following model, despite the neutral 50% win rate. However, statistical confidence is virtually zero with only two trades; this sample is noise, not evidence of edge. The 14.82% max drawdown on such low volume suggests poor risk calibration rather than strategy failure. You cannot optimize a ghost, so the immediate next step is to extend the lookback to generate a statistically meaningful trade count of at least 30.

ADDITIONAL METRICS

CAGR	-9.46%
Sortino Ratio	-0.38
Turnover	3.68x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$9056.38