LATINOS TRADING

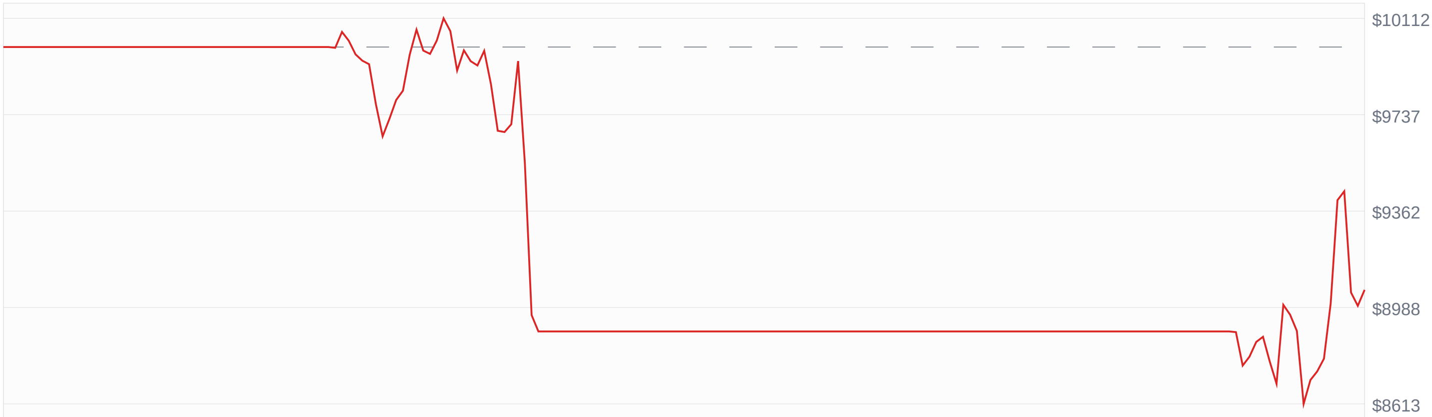
BACKTEST REPORT

Backtest #41012 · VLTO · VLTO · GG3_MACD_Momentum (auto)

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

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

This backtest for VLTO under the GG3_MACD_Momentum strategy fails to generate alpha, posting a -9.46% ROI and a negative Sharpe ratio of -0.82. The 14.82% max drawdown indicates poor risk management despite a neutral 50% win rate. Statistical confidence is essentially nonexistent given only two total trades, making performance metrics unreliable. Next, increase the sample size by extending the backtest period to at least 50 trades to validate signal efficacy.

ADDITIONAL METRICS

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

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