LATINOS TRADING

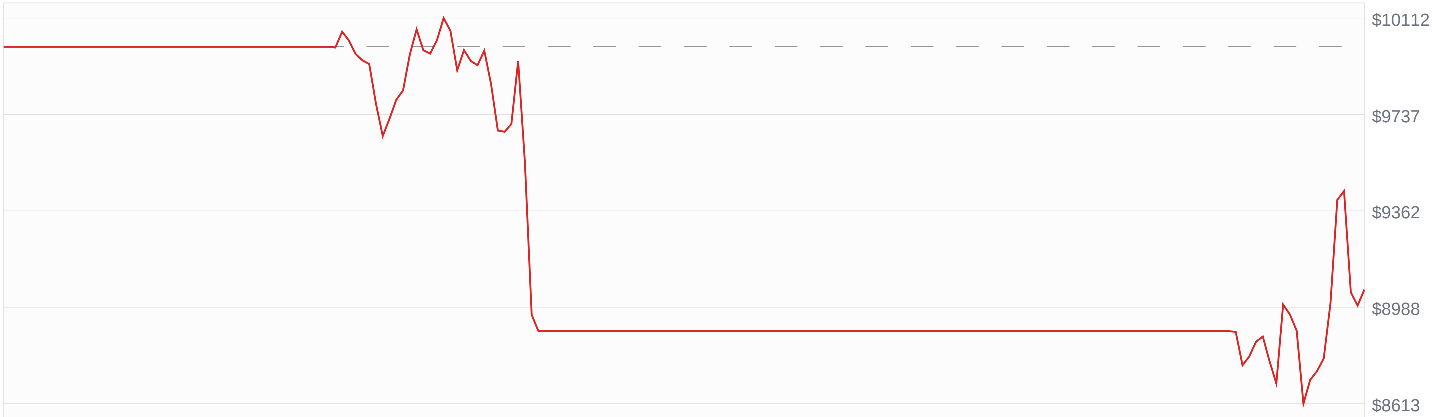
BACKTEST REPORT

Backtest #53782 · 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 on VLTO reveals a non-viable strategy with a negative ROI of -9.46% and a Sharpe ratio of -0.82, indicating consistent underperformance against the risk-free baseline. The sample size of merely two trades is statistically insignificant, rendering the 50% win rate and 14.82% maximum drawdown unreliable indicators of true strategy failure. Without sufficient data, we cannot determine if losses stem from flawed logic or random noise inherent in the limited sample. To proceed, we must expand the test period to capture multiple market cycles or adjust parameters to filter low-probability setups. Until statistical significance is achieved, no capital should be allocated to this configuration.

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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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.