

LATINOS TRADING

BACKTEST REPORT



Backtest #55995 · AAPL · VOXR · GG3_MACD_Momentum

ROI	Sharpe	Win Rate	Max Drawdown
+10.70%	0.87	50.0%	-11.50%

EQUITY CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The VOXR GG3_MACD strategy on AAPL yielded a +10.70% ROI with a 50% win rate, but the statistical significance is negligible due to only two executed trades. A Sharpe ratio of 0.87 indicates mediocre risk-adjusted returns, while an 11.50% maximum drawdown suggests high volatility exposure for such a small sample. The strategy generated alpha only once, meaning the second result could easily be noise rather than a reliable signal. We must expand the sample size by running a longer backtest or increasing the lookback period to validate these parameters.

ADDITIONAL METRICS

CAGR	10.70%
Sortino Ratio	0.47
Turnover	4.34x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$11069.61