

LATINOS TRADING

BACKTEST REPORT

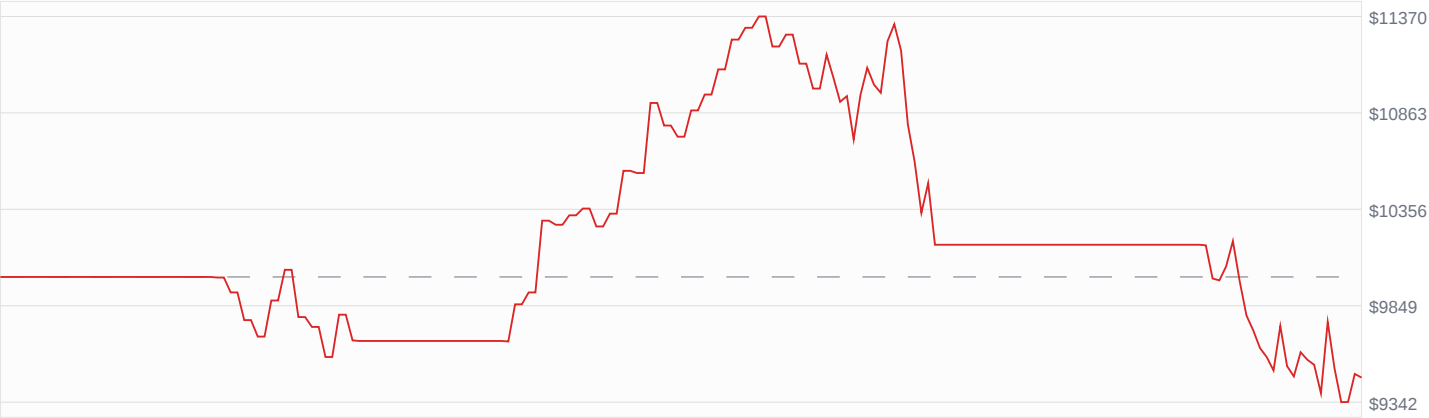


Backtest #57593 · AMZN · VOXR · GG3_MACD_Momentum

ROI	Sharpe	Win Rate	Max Drawdown
-5.32%	-0.36	33.3%	-17.84%

EQUITY CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The VOXR · GG3_MACD_Momentum strategy failed on AMZN, delivering a -5.32% ROI with a -0.36 Sharpe ratio across only three trades. A 33.3% win rate and a 17.84% maximum drawdown indicate the momentum signals lacked consistency during this sample period. With such a low trade count, statistical significance is absent, rendering the negative performance a high-variance outlier rather than a systemic flaw. Do not deploy this strategy live until backtesting expands the sample size to at least 100 trades.

ADDITIONAL METRICS

CAGR	-5.32%
Sortino Ratio	-0.28
Turnover	5.91x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9470.81