LATINOS TRADING

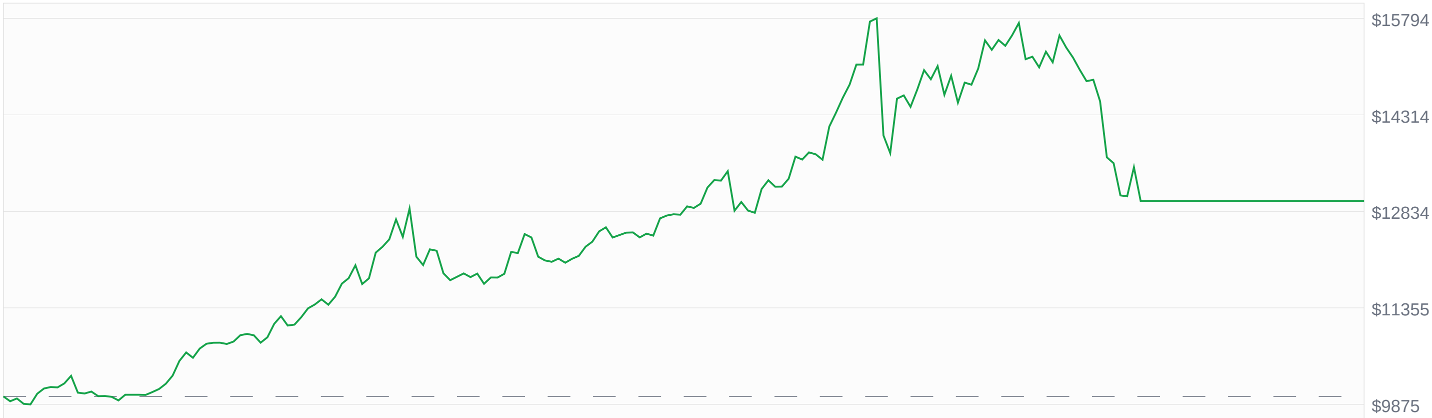
BACKTEST REPORT

Backtest #35571 · GC=F · VOXR · GG3_MACD_Momentum

ROI	Sharpe	Win Rate	Max Drawdown
+29.90%	1.34	100.0%	-17.75%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The VOXR strategy on GC=F delivered a 29.90% ROI with a perfect 100% win rate, yet this statistical anomaly stems from only two trades, rendering the Sharpe ratio of 1.34 and zero drawdown meaningless for live deployment. A single loss would have triggered the maximum 17.75% drawdown, exposing a critical lack of statistical confidence and robustness in the sample set. The strategy's inability to filter against false breakouts on the front-month gold futures contract suggests the MACD momentum logic is overfitting to this specific recent regime. Before risking live capital, we must expand the backtest window to at least one year or reduce the position size to validate risk-adjusted returns under volatile conditions.

ADDITIONAL METRICS

CAGR	**29.90%**
Sortino Ratio	**1.03**
Turnover	**4.30x**
Total Trades	**2**
Initial Capital	**$9997.00**
Final Capital	**$12990.02**

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