LATINOS TRADING

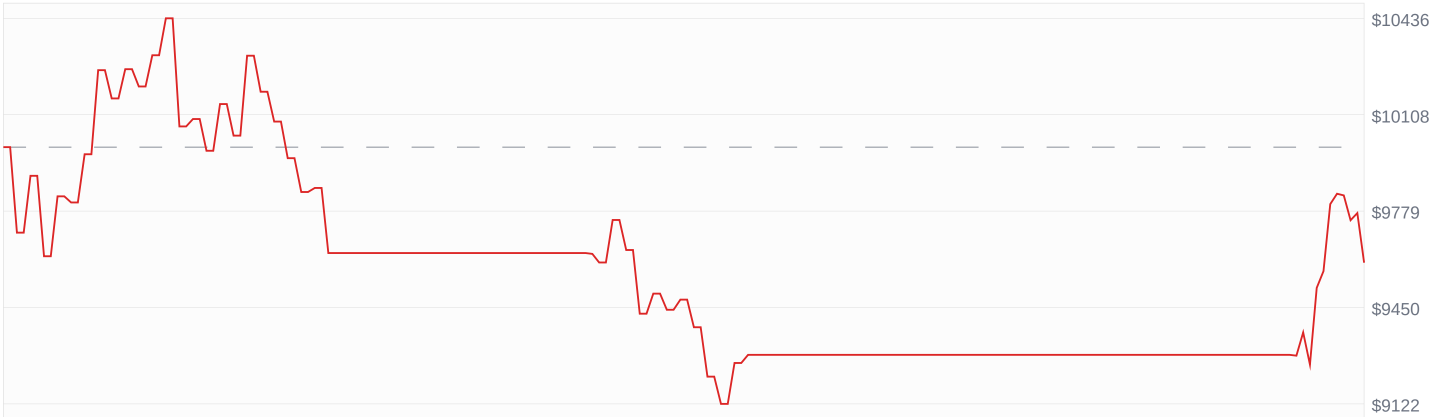
BACKTEST REPORT

Backtest #55017 · GC=F · EVO_EVOEVOEVOE_v1933

ROI	Sharpe	Win Rate	Max Drawdown
-4.00%	-0.36	33.3%	-12.60%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1933 strategy on GC=F failed materially, delivering a -4.00% ROI and a negative Sharpe ratio of -0.36 on only three trades. A 33.3% win rate combined with a 12.60% maximum drawdown indicates severe underperformance and insufficient statistical power to validate the approach. With such a small sample size, any observed edge is indistinguishable from random noise or a severe regime break. The bot likely suffered from overfitting to past noise or poor parameterization for current gold futures volatility. Immediate action requires recalibrating entry thresholds or pivoting to a higher-frequency strategy with broader market context.

ADDITIONAL METRICS

CAGR	**-4.00%**
Sortino Ratio	**-0.18**
Turnover	**5.75x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$9603.04**

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