LATINOS TRADING

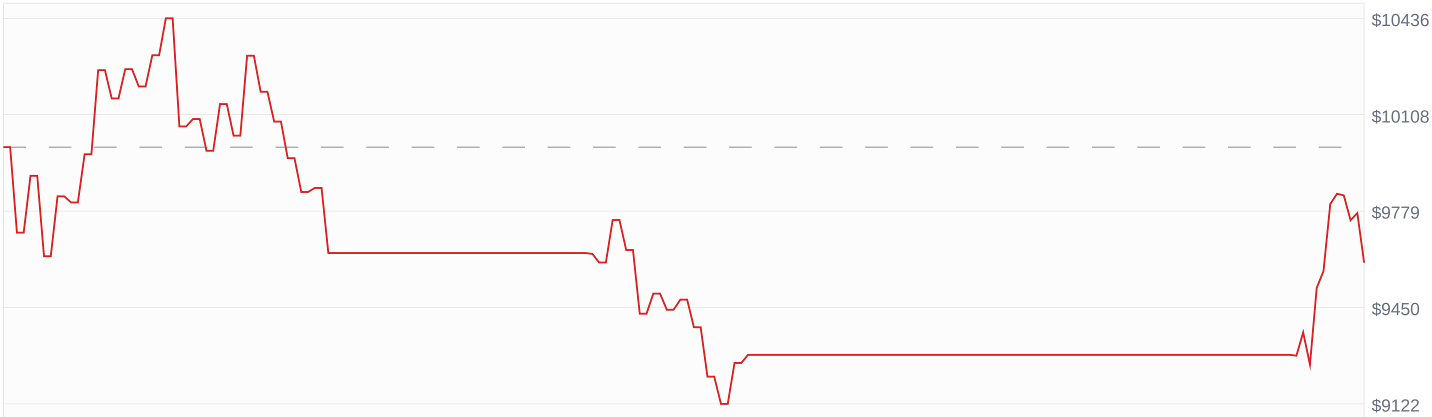
BACKTEST REPORT

Backtest #55147 · GC=F · EVO_EVOEVOEVOE_v1807

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

This backtest on GC=F reveals severe underperformance with a negative Sharpe ratio of -0.36, indicating the strategy failed to generate risk-adjusted returns. A mere 33.3% win rate across only 3 trades provides statistically insignificant confidence, rendering the observed 12.60% drawdown unreliable for live deployment. The strategy struggled with the current gold market dynamics, as the limited trade history prevents robust validation of its entry logic. Before re-optimizing parameters, the approach requires significantly more historical data to establish a reliable equity curve and confirm whether the failure stems from overfitting or genuine market incompatibility.

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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