LATINOS TRADING

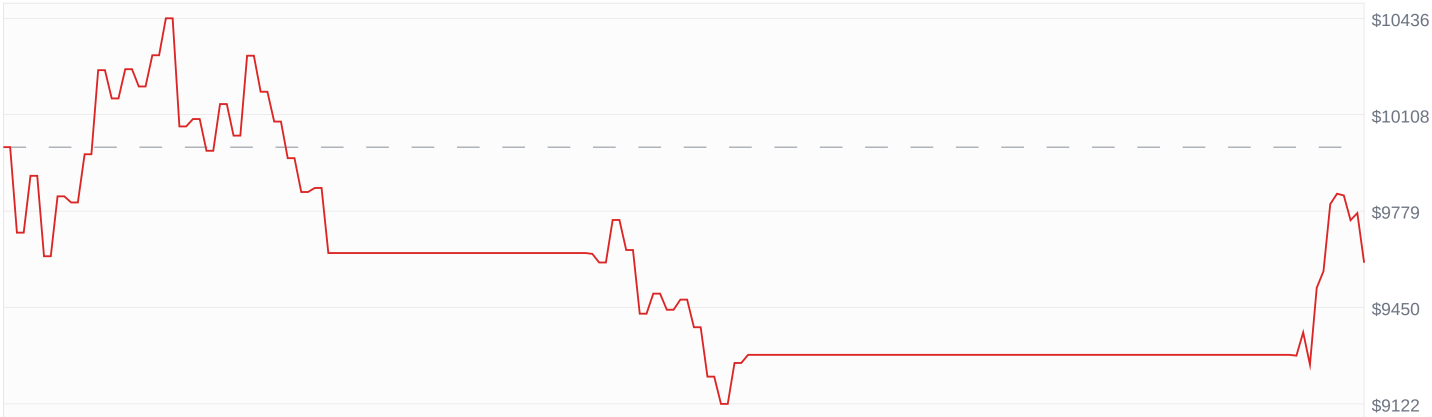
BACKTEST REPORT

Backtest #46679 · GC=F · EVO_EVOWEBIDEA_v358

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 Gold futures backtest underperformed significantly, delivering a negative 4% ROI with a 33% win rate and a -0.36 Sharpe ratio that suggests the strategy is currently trending against the market. The severe 12.6% maximum drawdown combined with only three executed trades indicates an insufficient sample size to validate the strategy's robustness or statistical significance. Such low trade counts and negative risk-adjusted metrics typically signal an overfit model or a regime change that the algorithm has not yet adapted to. Immediate action should involve running a forward test on a broader lookback period to verify if these poor results are anomalies or persistent flaws before deploying live capital.

ADDITIONAL METRICS

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