LATINOS TRADING

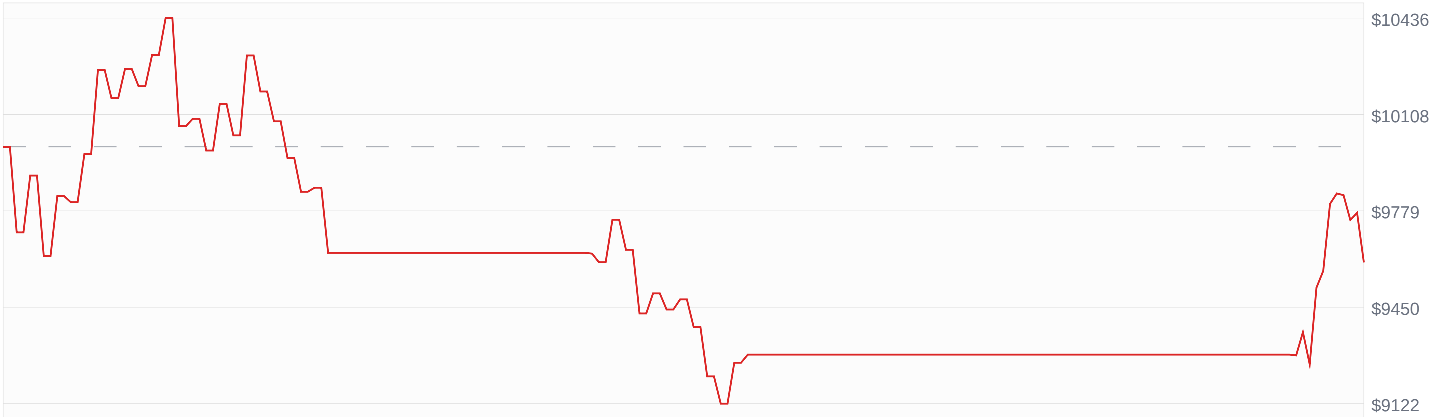
BACKTEST REPORT

Backtest #53010 · GC=F · EVO_EVOEVOEVOE_v1973

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 for gold futures demonstrates a significant underperformance with a negative Sharpe ratio of -0.36 and a severe drawdown of 12.6%, indicating the strategy failed to capture the asset's volatility effectively. The extremely low trade count of only three transactions renders the 33% win rate statistically insignificant and the results unreliable for institutional deployment. Consequently, the negative ROI of 4% and poor risk-adjusted metrics suggest the current logic lacks robustness for live trading conditions. We must immediately increase sample size by adjusting lookback parameters or filtering noise before any capital allocation. The priority is re-optimizing entry triggers to ensure statistical validity before

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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