LATINOS TRADING

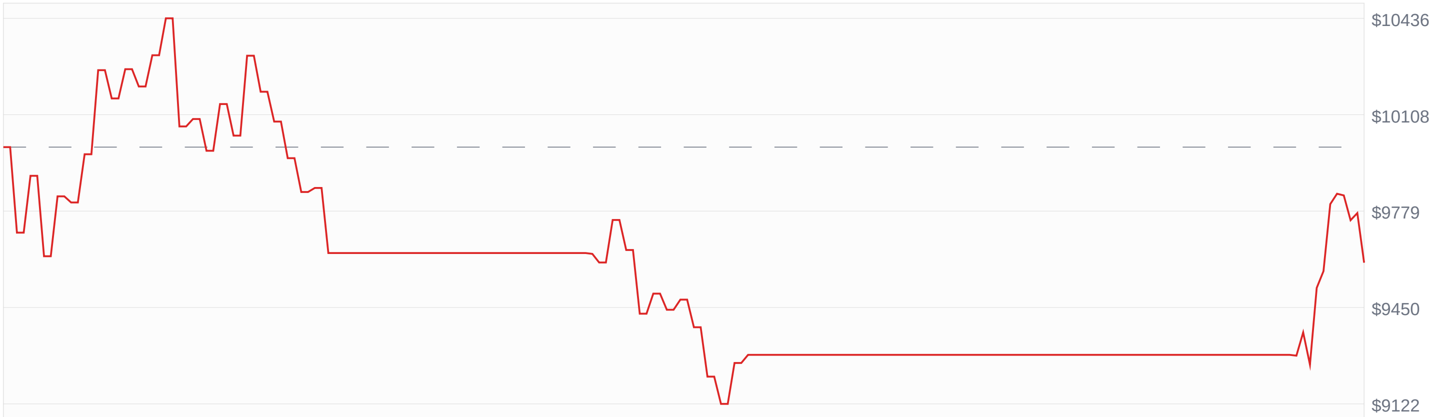
BACKTEST REPORT

Backtest #48106 · GC=F · EVO_WEBIDEA_v1501

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 a strategy fundamentally misaligned with current gold futures volatility, evidenced by a negative Sharpe ratio and a mere 33.3% win rate across only three trades. The severe 12.60% maximum drawdown and -4.00% ROI indicate that the signal logic generated insufficient entries while suffering from significant exposure, likely due to overfitting on a tiny sample size that precludes any statistical significance. With such a limited trade history, the observed metrics are highly unstable and could easily reverse with a single data point change, rendering the performance unreliable for live deployment. The primary failure lies in the lack of robustness against market noise, suggesting the parameters are too

ADDITIONAL METRICS

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