LATINOS TRADING

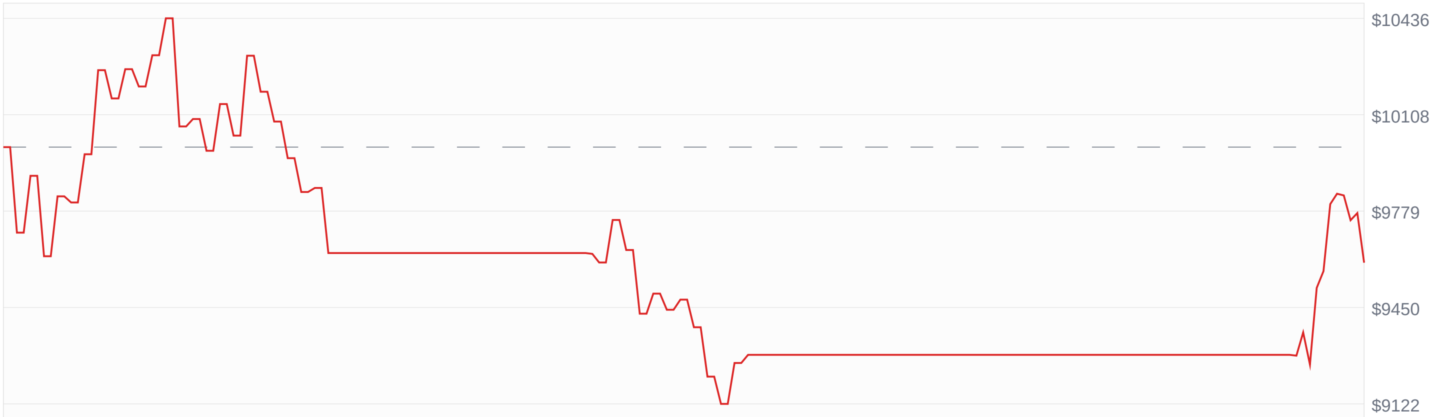
BACKTEST REPORT

Backtest #57139 · GC=F · EVO_EVOEVOEVOE_v769

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 strategy underperformed on GC=F with a -4.00% ROI and negative Sharpe ratio, indicating poor risk-adjusted returns. A 33.3% win rate and 12.60% max drawdown highlight significant inefficiencies in signal quality and capital preservation. Statistical confidence is negligible given only three total trades, making the results unreliable for predicting future performance. The lack of positive expectancy suggests the entry or exit logic fundamentally fails to capture gold price momentum or mean reversion effectively. Immediate next step is to discard this configuration and re-optimize signal thresholds to improve win rate and reduce drawdown before any further testing.

ADDITIONAL METRICS

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