LATINOS TRADING

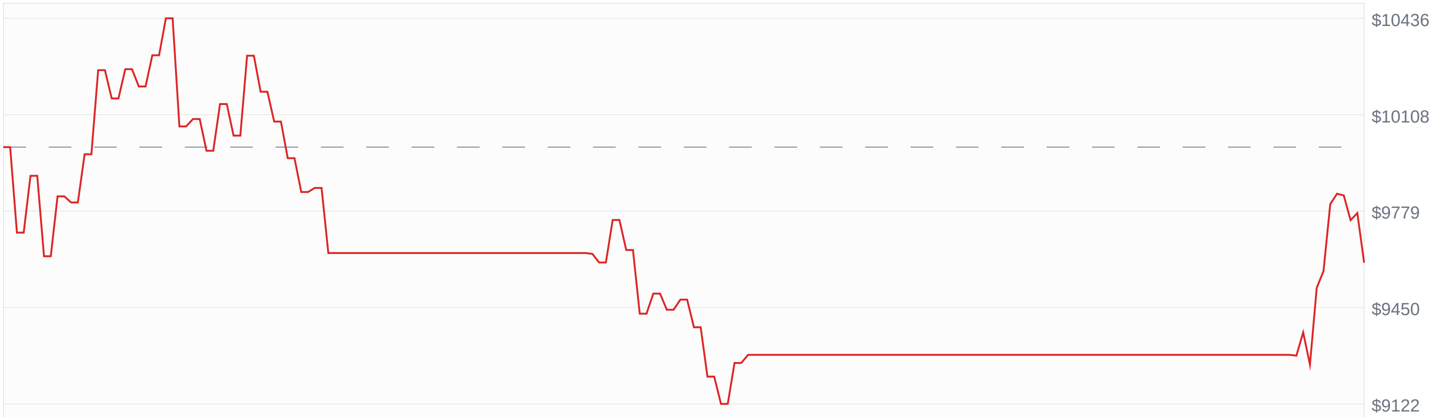
BACKTEST REPORT

Backtest #46903 · GC=F · EVO_EVOEVOEVOG_v480

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 EVO_EVOEVOEVOG_v480 strategy on gold futures failed decisively, delivering a -4.00% return with a negative Sharpe ratio of -0.36 due to three losing trades. A 33.3% win rate and 12.60% maximum drawdown indicate the entry logic is poorly calibrated to current volatility regimes. Such a small sample size of three trades generates statistically insignificant results and masks potential overfitting or regime mismatch. Before deploying live capital, you must expand the backtest horizon to validate consistency and adjust stop-loss parameters. This approach ensures robust performance before execution in live markets.

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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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.