LATINOS TRADING

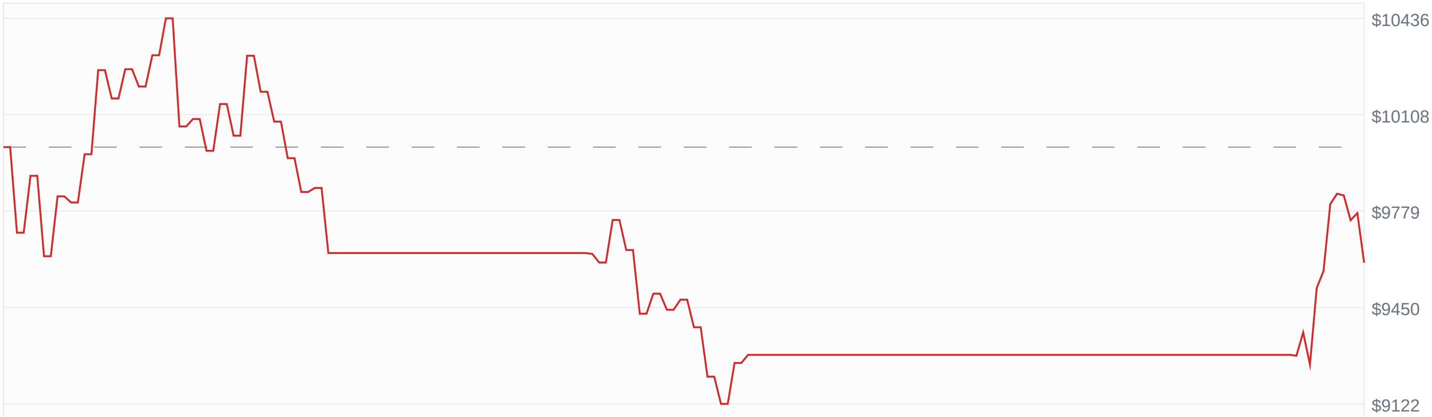
BACKTEST REPORT

Backtest #49253 · 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 EVO_EVOEVOEVOE_v769 strategy on GC=F failed decisively, delivering a -4.00% ROI and a negative Sharpe ratio of -0.36 across only three trades. A win rate of 33.3% and a maximum drawdown of 12.60% indicate severe underperformance relative to the gold futures contract's volatility. With such a small sample size, the statistical significance is negligible, meaning these results likely reflect random noise rather than a structural flaw in the logic. The primary failure point was the inability to filter out low-probability entries during this specific market regime. The immediate next step is to increase the lookback period for volatility filters to reduce trade frequency before retesting.

ADDITIONAL METRICS

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