LATINOS TRADING

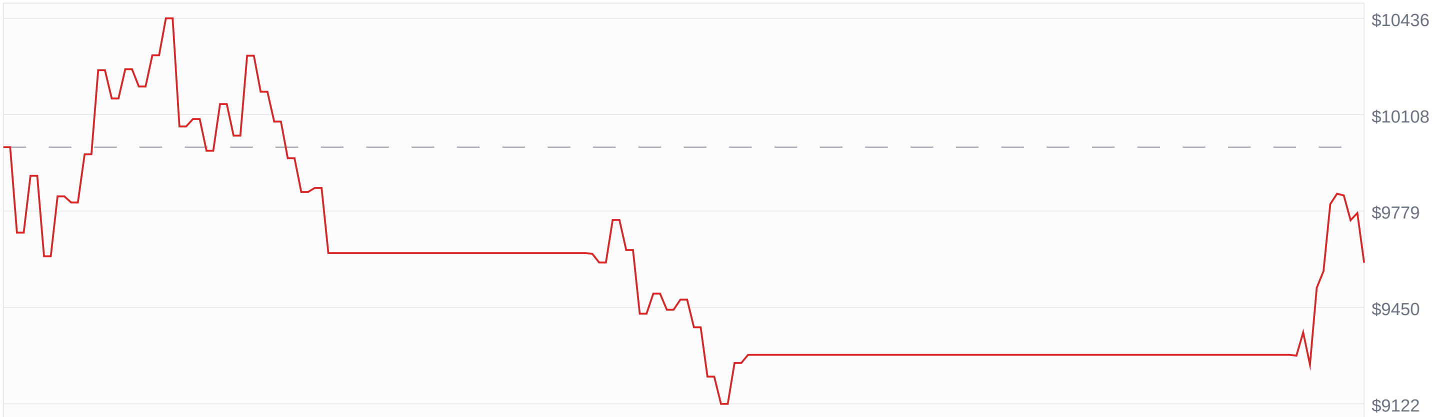
BACKTEST REPORT

Backtest #51362 · GC=F · EVO_EVOEVOEVOE_v621

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_v621 backtest on GC=F produced a negative ROI of -4% and a Sharpe ratio of -0.36, indicating a strategy that performed worse than a simple cash position. With only three executed trades, the statistical power is critically low, rendering the 33.3% win rate and 12.6% maximum drawdown unreliable indicators of true risk. The sample size is insufficient to confirm whether the losses stem from poor logic or simply normal market noise within a short timeframe. I recommend expanding the backtest window to capture more trade cycles before making any deployment decisions. This approach ensures we distinguish genuine alpha from random variance in the gold futures market.

ADDITIONAL METRICS

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