LATINOS TRADING

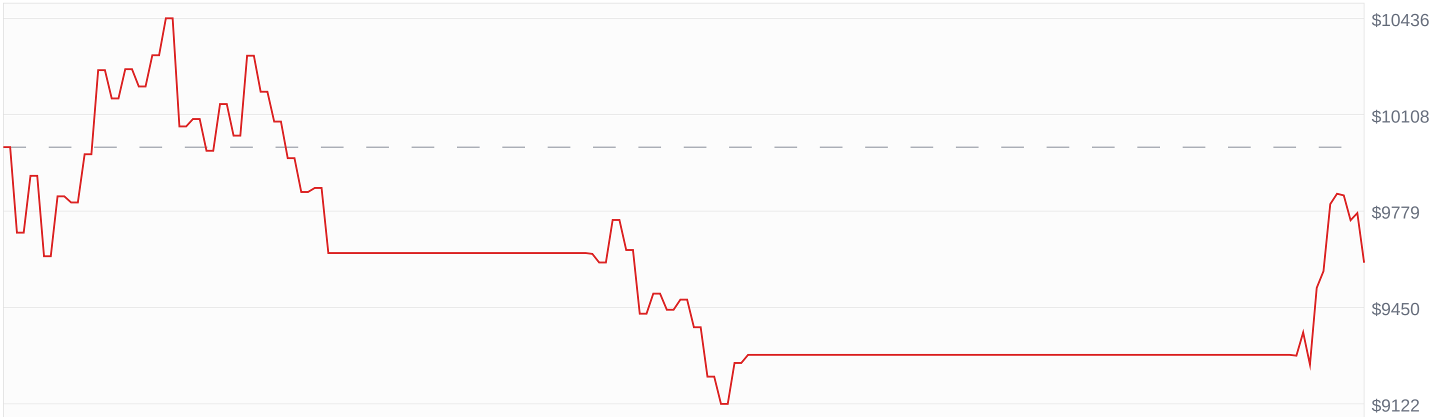
BACKTEST REPORT

Backtest #51383 · GC=F · EVO_EVOEVOEVOE_v641

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_v641 strategy on gold futures produced a negative ROI of -4.00% with a sharp decline in capital, indicating the logic failed to capture the current market regime. With only three trades executed, the statistical confidence is negligible, and the -0.36 Sharpe ratio confirms the approach lacks edge over a buy-and-hold alternative. The 33.3% win rate and 12.60% maximum drawdown suggest the entry triggers were too sensitive to noise or the exit logic was inefficient. We must increase the sample size significantly before drawing definitive conclusions or adjusting parameters. The next step is to run a longer backtest across multiple years to validate if these poor results are a one-off anomaly or a systemic flaw.

ADDITIONAL METRICS

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