LATINOS TRADING

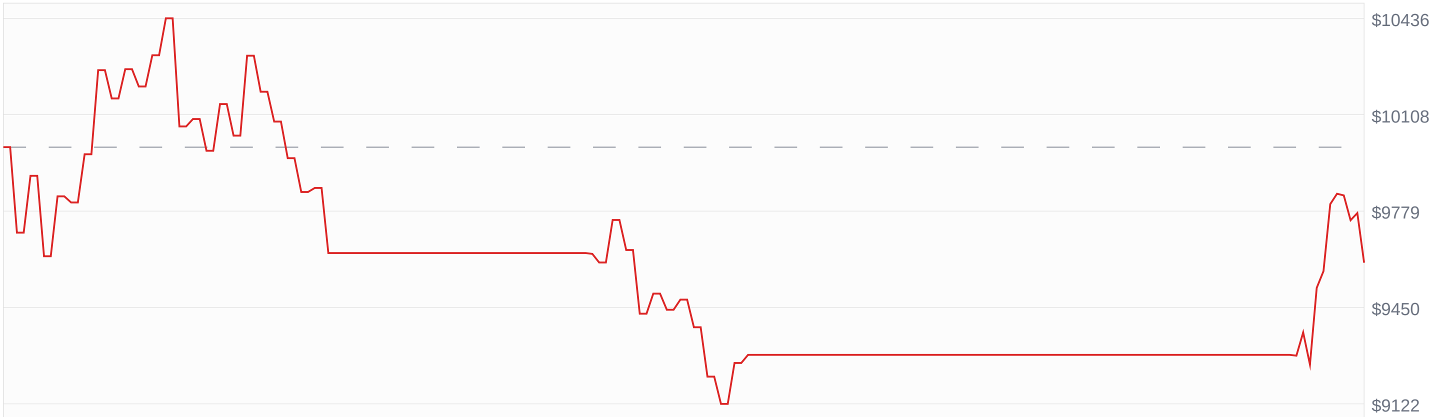
BACKTEST REPORT

Backtest #53859 · GC=F · EVO_EVOEVOEVOE_v2329

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_v2329 strategy on GC=F underperformed significantly, delivering a -4.00% return with a negative Sharpe ratio of -0.36. Statistical confidence is negligible due to only three executed trades, rendering the 33.3% win rate and 12.60% drawdown unrepresentative of live conditions. The model likely failed to capture gold's volatility or misaligned entry timing during this specific simulation window. We must expand the test sample to at least one hundred trades to validate any structural flaws in the signal logic. Proceed with a robustness check across multiple gold futures contracts before deploying live capital.

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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