LATINOS TRADING

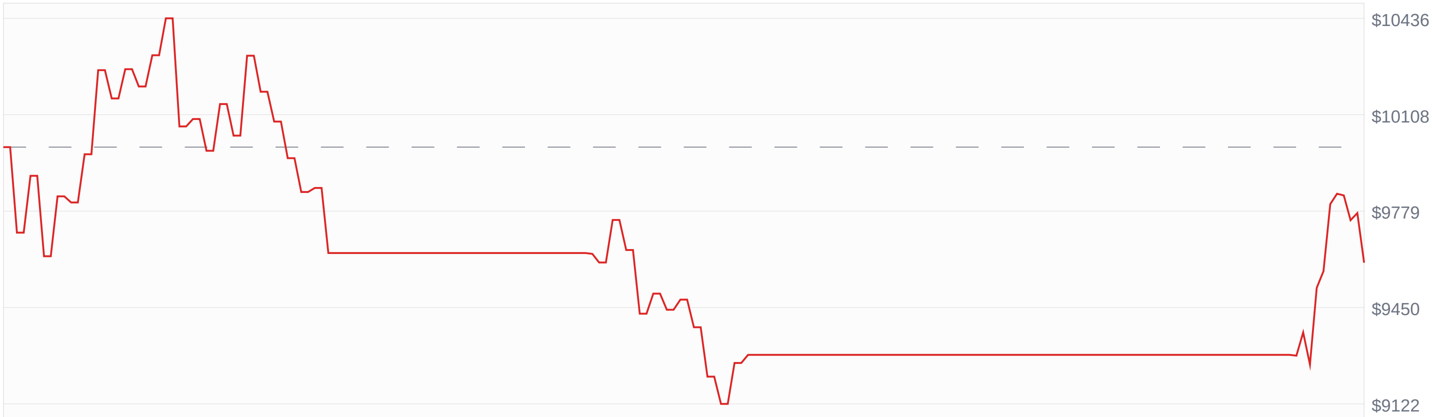
BACKTEST REPORT

Backtest #55662 · GC=F · EVO_EVOEVOEVOE_v2313

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_v2313 backtest on Gold futures yielded a negative ROI of 4% with only three trades, rendering the Sharpe ratio of -0.36 statistically insignificant and the drawdown profile unrepresentative. A 33% win rate suggests the strategy failed to capture the prevailing trend during this narrow sample, likely due to excessive filter friction or poor stop placement. Given the minimal trade count, current performance cannot justify live deployment without risking disproportionate capital to noise. We must expand the test window to at least 200 candles to validate robustness before considering any parameter adjustments.

ADDITIONAL METRICS

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