LATINOS TRADING

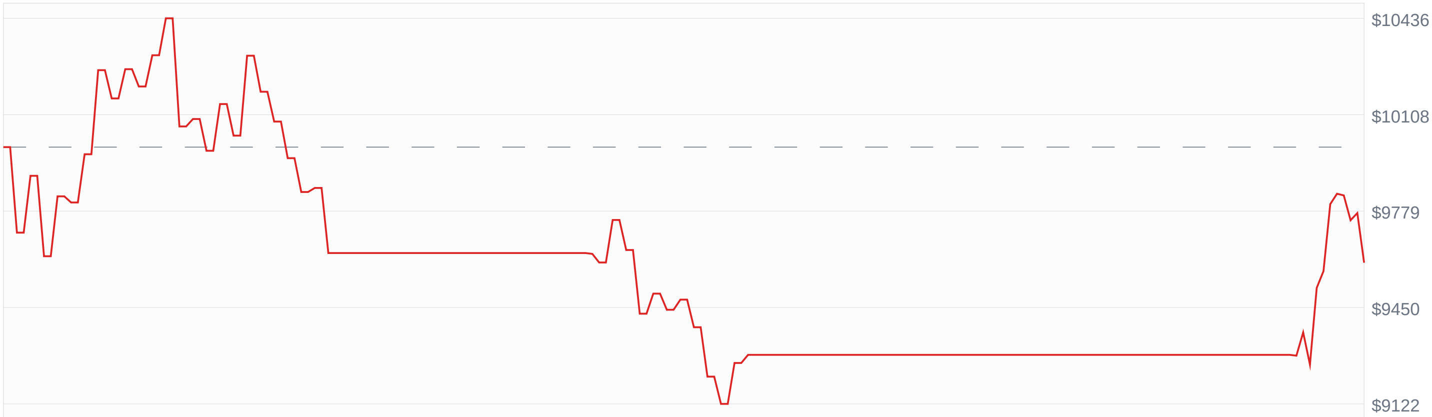
BACKTEST REPORT

Backtest #57488 · GC=F · EVO_EVOEVOEVOE_v1747

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_v1747 strategy on gold futures (GC=F) failed decisively, posting a negative ROI of -4.00% and a Sharpe ratio of -0.36 across only three trades. A win rate of 33.3% and a maximum drawdown of 12.60% indicate that the signal logic lacks robustness in current market conditions. With such a tiny sample size, statistical noise dominates the results, rendering the Sharpe ratio and drawdown metrics unreliable for risk assessment. The approach must be re-evaluated with a new set of parameters or a different asset class to generate a statistically significant equity curve.

ADDITIONAL METRICS

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

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.