LATINOS TRADING

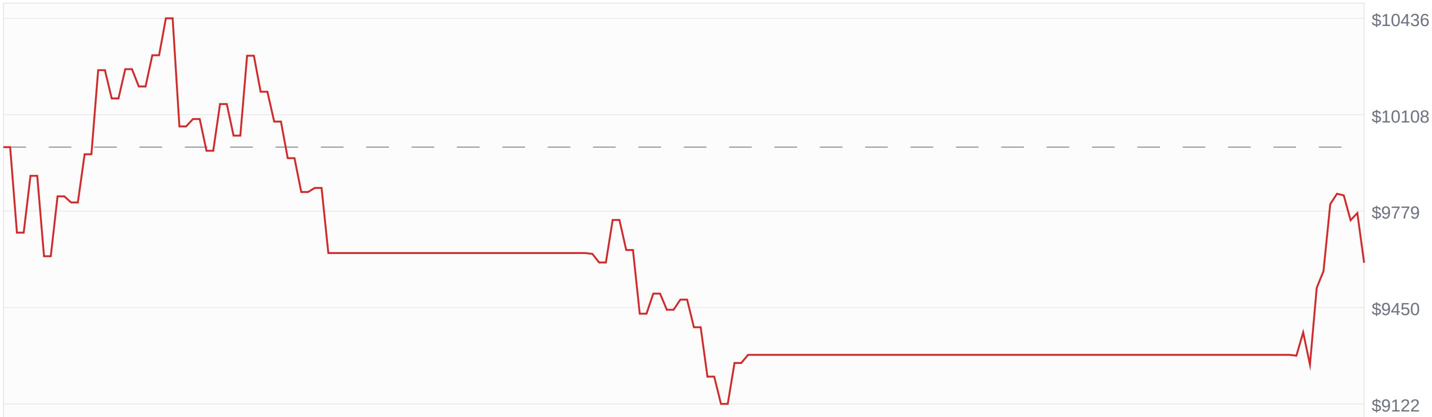
BACKTEST REPORT

Backtest #49252 · GC=F · EVO_EVOEVOEVOE_v769

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_v769 strategy failed on Gold futures, delivering a negative ROI of -4.00% with a Sharpe ratio of -0.36 across only three trades. A 33.3% win rate combined with a 12.60% maximum drawdown indicates severe underperformance and statistical insignificance due to the extremely small sample size. The model likely suffered from overfitting to noise or poor parameter selection for the current volatility regime in GC=F. Immediate next steps require retraining the model on a broader dataset or adjusting entry filters to reduce false signals. This analysis confirms the current configuration is not viable for institutional deployment.

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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