LATINOS TRADING

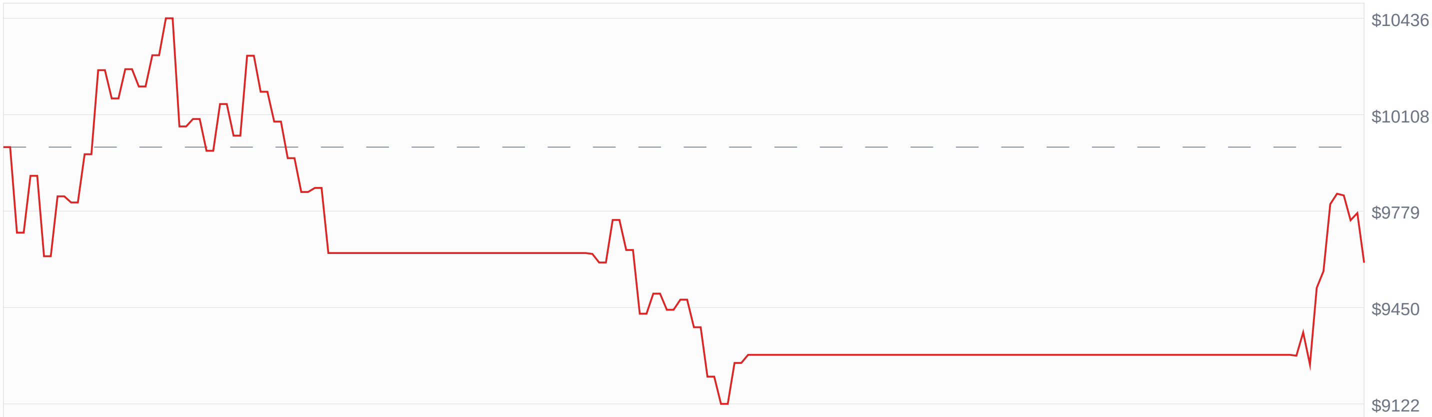
BACKTEST REPORT

Backtest #49477 · GC=F · EVO_EVOEVOEVOE_v1836

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_v1836 strategy on gold futures delivered a negative ROI of 4.00% and a Sharpe ratio of -0.36, indicating clear underperformance against the risk-free rate. With only three trades executed, the statistical sample size is too small to draw robust conclusions about the strategy's long-term viability or true win rate. A maximum drawdown of 12.60% suggests significant downside risk exposure during the limited testing period. Before re-optimizing parameters, you must run a more extensive backtest with a larger dataset to validate if these results are anomalies or indicative of a flawed logic.

ADDITIONAL METRICS

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