LATINOS TRADING

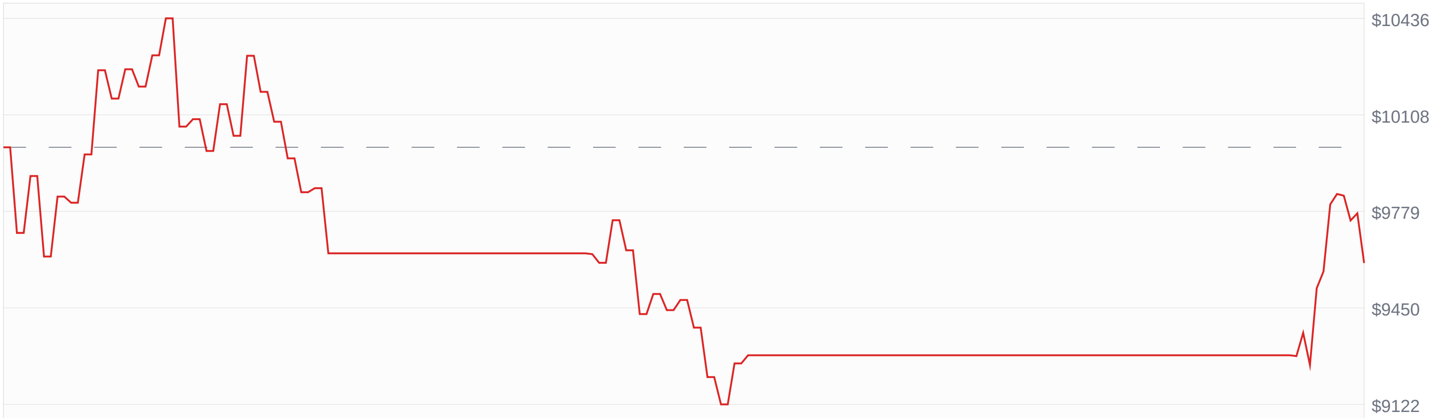
BACKTEST REPORT

Backtest #49864 · GC=F · EVO_EVOEVOEVOE_v1955

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_v1955 strategy failed on Gold futures, generating negative returns and a -0.36 Sharpe ratio due to excessive drawdowns relative to capital. With only three trades, statistical significance is nonexistent, and the 33.3% win rate suggests the logic lacks robustness for this asset. The 12.60% peak-to-trough decline indicates poor risk management, likely from oversized position sizing or inadequate stop-loss placement. Before re-optimizing parameters, you must validate the strategy on a different asset class to ensure the failure is specific to Gold volatility. Next, expand the backtest dataset to at least 500 trades to isolate whether the logic is fundamentally sound or simply overfitted to noise.

ADDITIONAL METRICS

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