LATINOS TRADING

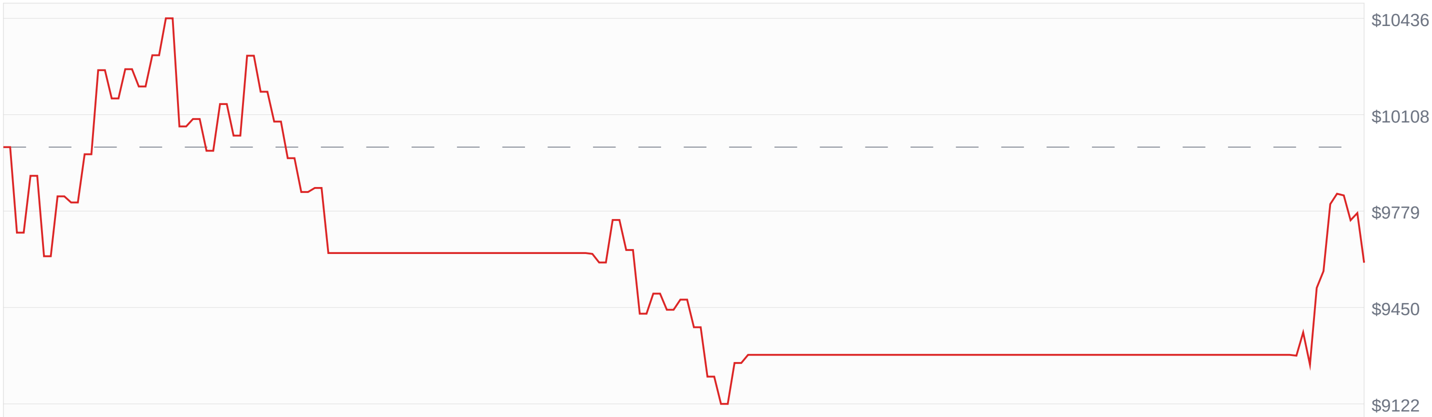
BACKTEST REPORT

Backtest #50603 · GC=F · EVO_EVOEVOEVOE_v2074

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_v2074 strategy failed on gold futures, generating a negative ROI and a losing Sharpe ratio of -0.36, driven by a low win rate of 33.3% across only three trades. With such a limited sample size, any performance metric lacks statistical significance and could easily be noise rather than a structural flaw. The strategy failed to capture the underlying commodity trend, resulting in a maximum drawdown of 12.60% and a final capital loss of roughly 4%. We need to expand the backtest window to include more recent volatility regimes to validate whether the logic holds or requires parameter tuning.

ADDITIONAL METRICS

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