LATINOS TRADING

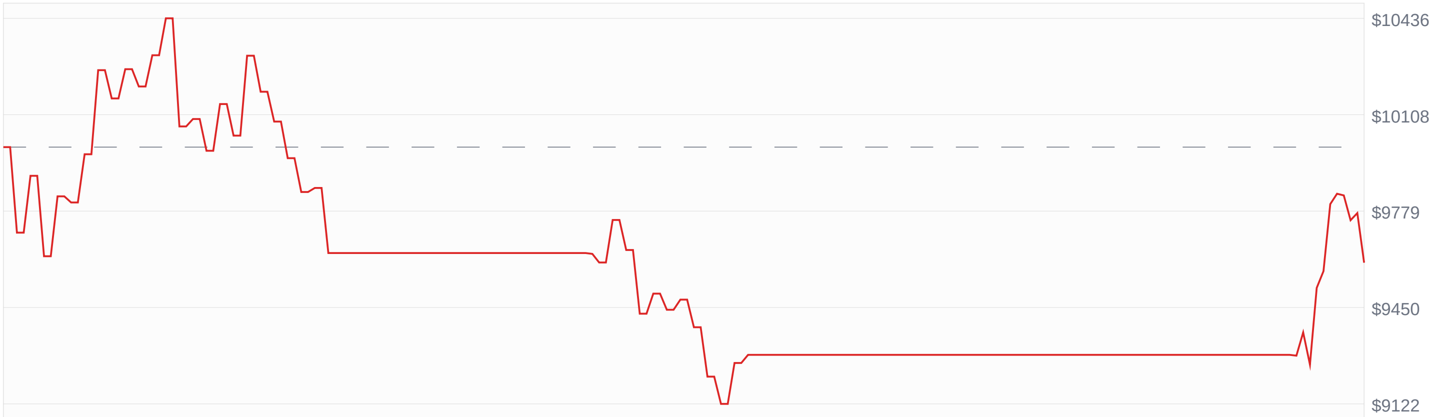
BACKTEST REPORT

Backtest #50693 · GC=F · EVO_EVOEVOEVOE_v1996

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_v1996 strategy on gold futures (GC=F) underperformed significantly with a -4.00% ROI and a negative Sharpe ratio of -0.36. A win rate of 33.3% and a maximum drawdown of 12.60% indicate that the model is currently generating more losses than gains, likely due to the extremely small sample size of only three executed trades. With such limited data points, the observed statistics lack statistical significance, meaning these results could easily be noise rather than a true measure of strategy failure. The high volatility exposure relative to the trade count suggests the entry logic may be poorly calibrated for current gold price action. A concrete next step is to expand the backtesting window to include at least 100 trades or retrain

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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