LATINOS TRADING

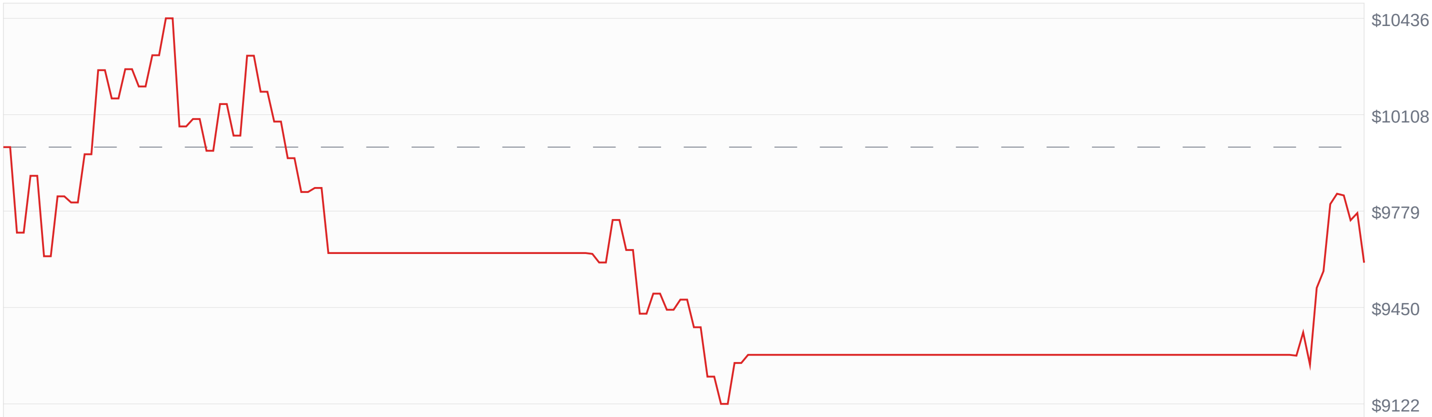
BACKTEST REPORT

Backtest #51152 · GC=F · EVO_EVOEVOEVOE_v811

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_v811 backtest on Gold futures reveals severe undercapitalization, with only three trades generating a negative ROI and a poor Sharpe ratio of -0.36. A 33.3% win rate coupled with a 12.60% maximum drawdown indicates the strategy lacks robustness and fails to capture enough positive expectancy to offset losses. The extremely low trade count renders the statistical results unreliable, as the sample size is insufficient to validate any signal logic or risk parameters. Before deploying live capital, you must run a longer historical simulation with higher frequency data to confirm whether the logic holds beyond this anomaly. The immediate next step is to optimize entry filters or reduce position sizing to prevent catastrophic

ADDITIONAL METRICS

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