LATINOS TRADING

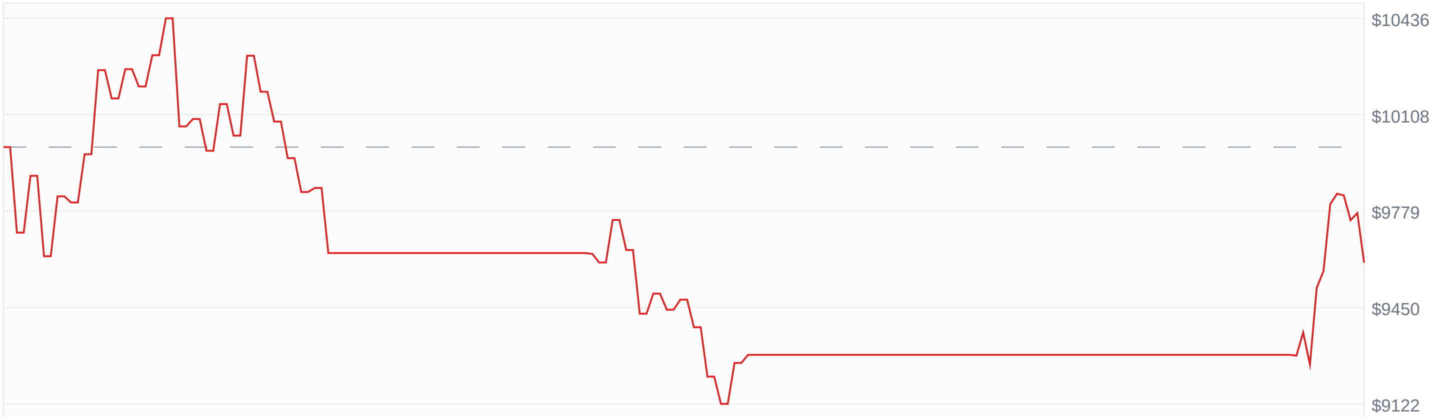
BACKTEST REPORT

Backtest #51227 · GC=F · EVO_EVOEVOEVOE_v770

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_v770 backtest on GC=F produced a negative ROI of -4.00% with a Sharpe ratio of -0.36, indicating a failing strategy that generated losses. A win rate of merely 33.3% alongside a severe 12.60% maximum drawdown suggests the entry logic lacks robustness in the current gold futures environment. With only three total trades, the sample size is statistically insignificant, making these results highly volatile and prone to overfitting noise rather than capturing true alpha. The strategy failed to adapt to market volatility, as evidenced by the inability to generate positive expected value even in a small sample. The immediate next step is to increase the backtest lookback period to 500 days to assess whether the poor performance is a

ADDITIONAL METRICS

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