LATINOS TRADING

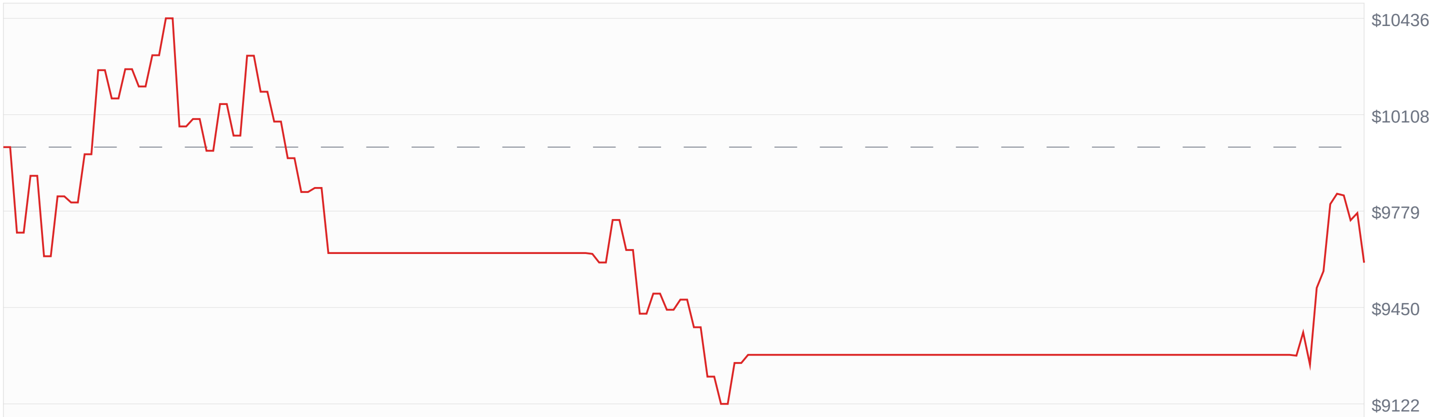
BACKTEST REPORT

Backtest #52106 · GC=F · EVO_EVOEVOEVOE_v776

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_v776 backtest on GC=F demonstrates a failed setup, yielding a -4.00% ROI and a negative Sharpe ratio of -0.36, indicating the strategy generated negative risk-adjusted returns. With only three executed trades, the statistical sample size is critically insufficient to derive any meaningful conclusions about the strategy's robustness or edge. The maximum drawdown of 12.60% coupled with a meager 33.3% win rate suggests the signal logic fails to identify high-probability breakouts in gold futures. The next logical step is to expand the lookback period or adjust the stop-loss parameter to filter out false signals before committing capital to live trading.

ADDITIONAL METRICS

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