LATINOS TRADING

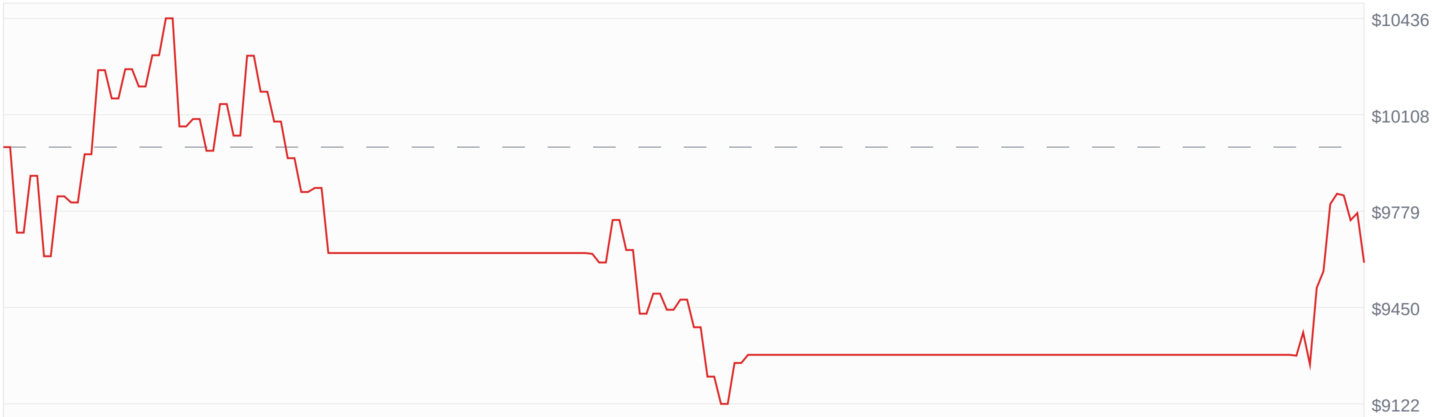
BACKTEST REPORT

Backtest #53323 · GC=F · EVO_EVOEVOEVOE_v1910

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_v1910 strategy on gold futures generated a negative ROI of -4.00% with a Sharpe ratio of -0.36, indicating a severe lack of risk-adjusted returns. With only three executed trades, the 33.3% win rate and 12.60% maximum drawdown provide insufficient statistical confidence to validate the approach. The strategy failed to capture the asset's volatility efficiently, resulting in a final capital of $9,603.04 below the starting point. We must expand the sample size by running a longer backtest or adjusting entry filters to filter out false breakouts before live deployment. Further analysis of trade timing and market context is required before considering any parameter optimization.

ADDITIONAL METRICS

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