LATINOS TRADING

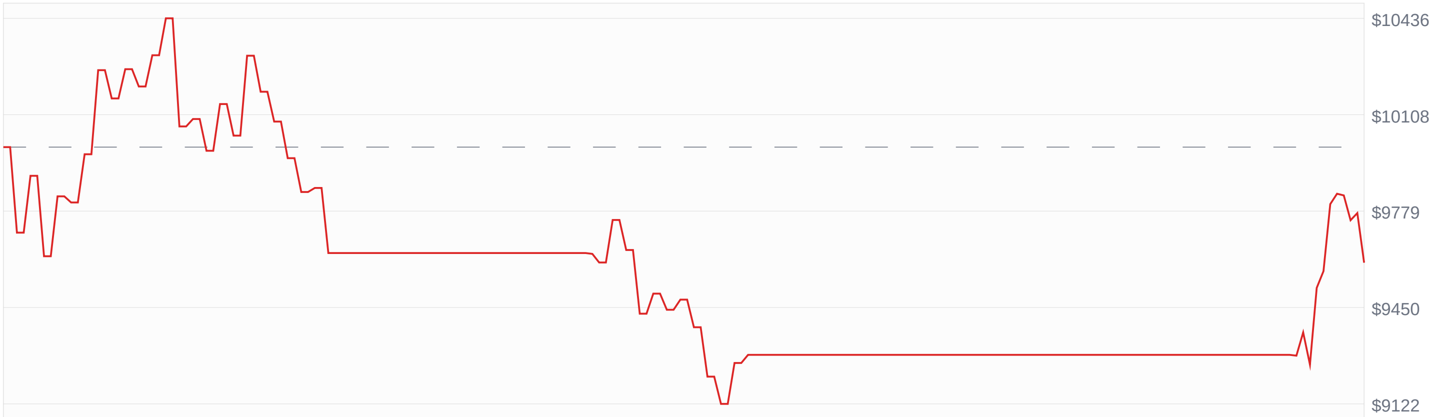
BACKTEST REPORT

Backtest #53324 · 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 GC=F underperformed with a -4.00% ROI and negative Sharpe ratio, signaling a lack of edge in the current gold futures regime. With only three trades executed, the statistical sample is insufficient to draw robust conclusions or validate the 33.3% win rate. The 12.60% maximum drawdown suggests excessive risk exposure relative to the limited number of signals generated. We must expand the testing window or adjust entry filters to generate a larger dataset before deeming the strategy viable for deployment.

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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