LATINOS TRADING

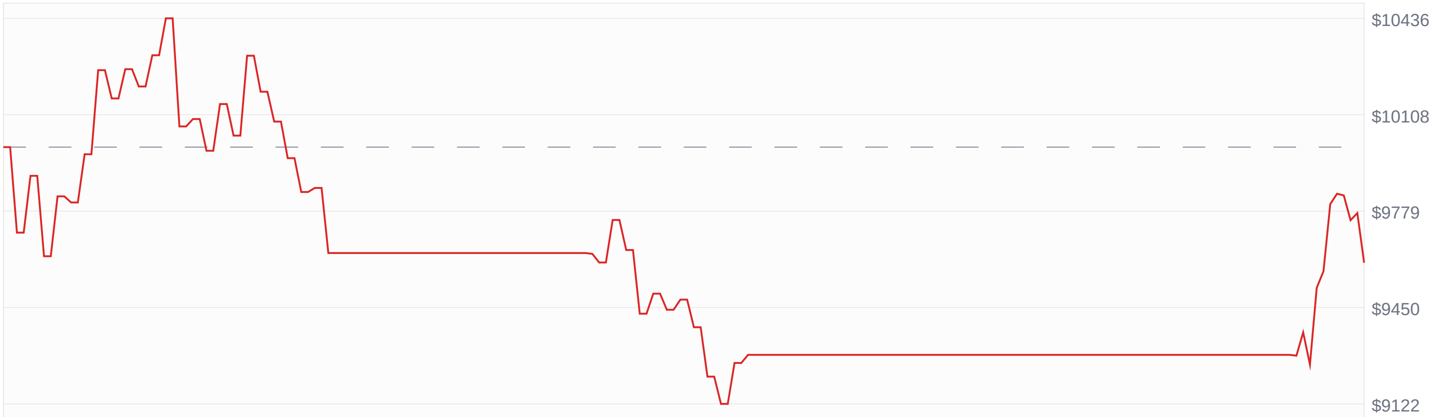
BACKTEST REPORT

Backtest #53356 · GC=F · EVO_EVOEVOEVOE_v2074

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_v2074 strategy on GC=F failed to generate alpha, delivering a negative ROI and a Sharpe ratio of -0.36, which indicates underperformance against the risk-free rate. With only three trades executed, the statistical sample size is insufficient to draw robust conclusions about the strategy's long-term viability or true edge. The 33.3% win rate and 12.60% maximum drawdown suggest poor risk-adjusted returns, likely due to overfitting or a regime mismatch with current gold futures volatility. I recommend expanding the backtest window to include at least 200 trades to validate parameter stability and filter out noise.

ADDITIONAL METRICS

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

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.