LATINOS TRADING

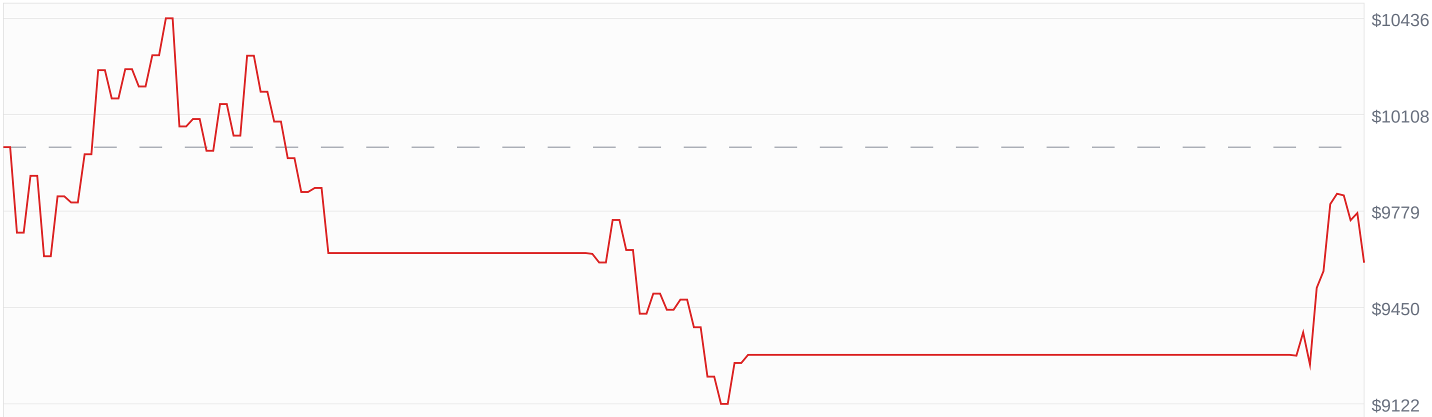
BACKTEST REPORT

Backtest #53514 · GC=F · EVO_EVOEVOEVOE_v1996

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_v1996 strategy on gold futures failed, delivering a -4% return and a negative Sharpe ratio of -0.36 on only three trades. With a win rate of 33.3% and a maximum drawdown of 12.6%, the approach lacks statistical validity due to the minimal sample size. The extreme underperformance suggests the logic cannot withstand current market volatility or structural shifts in commodity pricing. We must reject this configuration immediately and redesign the entry filters to target higher probability setups before reallocating capital.

ADDITIONAL METRICS

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