LATINOS TRADING

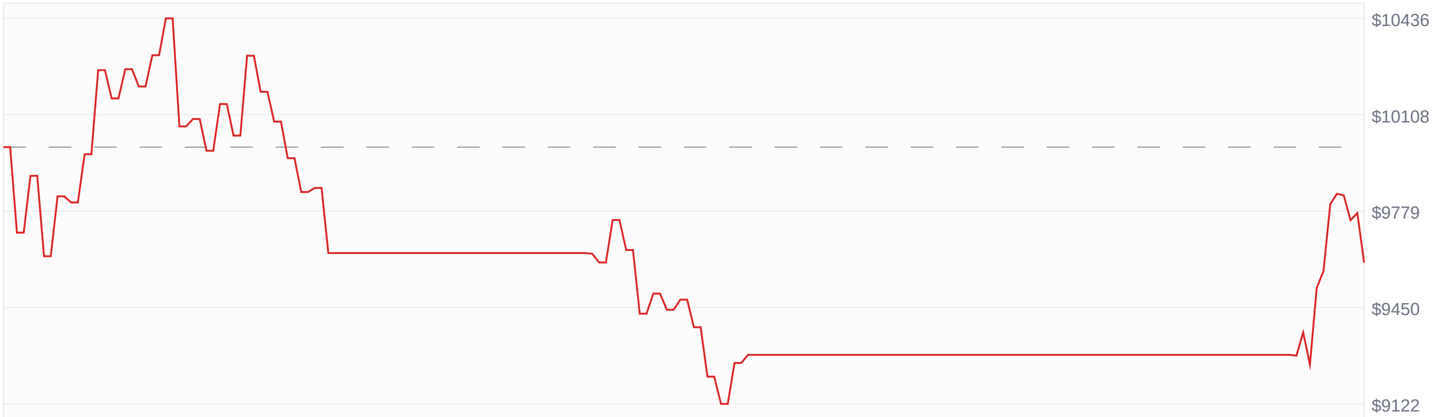
BACKTEST REPORT

Backtest #55430 · GC=F · EVO_EVOEVOEVOE_v2341

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_v2341 strategy on gold futures delivered a -4.00% return with a dismal 33.3% win rate, indicating a severe failure in capturing the asset's volatility. A maximum drawdown of 12.60% alongside a negative Sharpe ratio of -0.36 reveals that losses significantly outweighed gains during the testing period. With only three trades executed, the statistical sample is insufficient to confirm a systematic flaw or to validate any pattern in the strategy logic. The primary next step is to re-evaluate the signal generation parameters or reduce position sizing to mitigate downside risk before redeployment.

ADDITIONAL METRICS

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