LATINOS TRADING

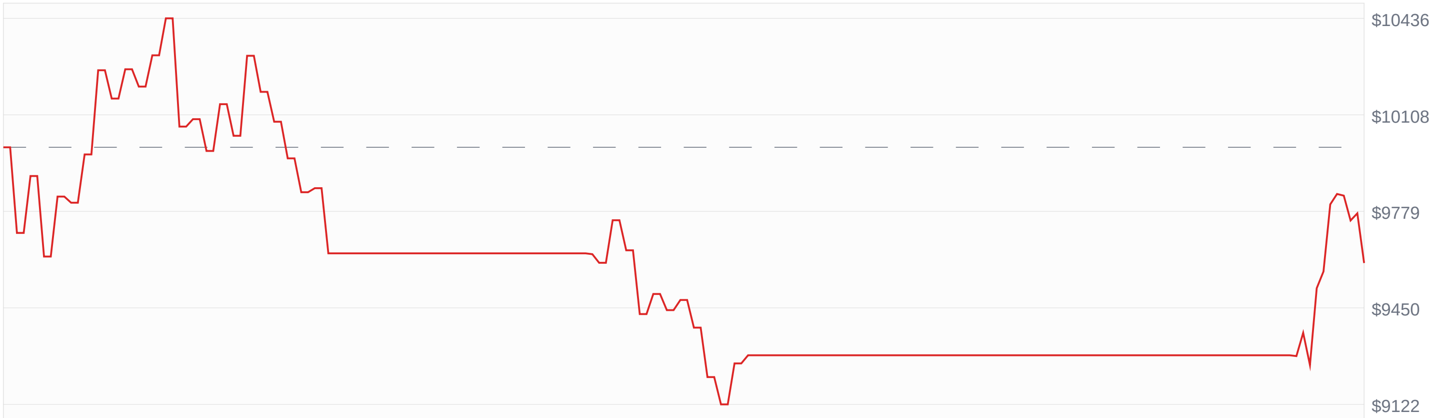
BACKTEST REPORT

Backtest #55938 · GC=F · EVO_EVOEVOEVOE_v2357

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_v2357 strategy on Gold failed decisively, delivering a -4.00% return with a -0.36 Sharpe ratio that signals negative risk-adjusted performance. With only three executed trades, the statistical power is negligible, rendering the 33.3% win rate and 12.60% maximum drawdown statistically insignificant rather than indicative of systematic failure. The sample size is too small to validate the signal logic or confirm that losses stem from poor execution rather than random variance. Increasing trade frequency through tighter parameters or expanding the backtest window to hundreds of trades is the mandatory next step before deploying live capital.

ADDITIONAL METRICS

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