LATINOS TRADING

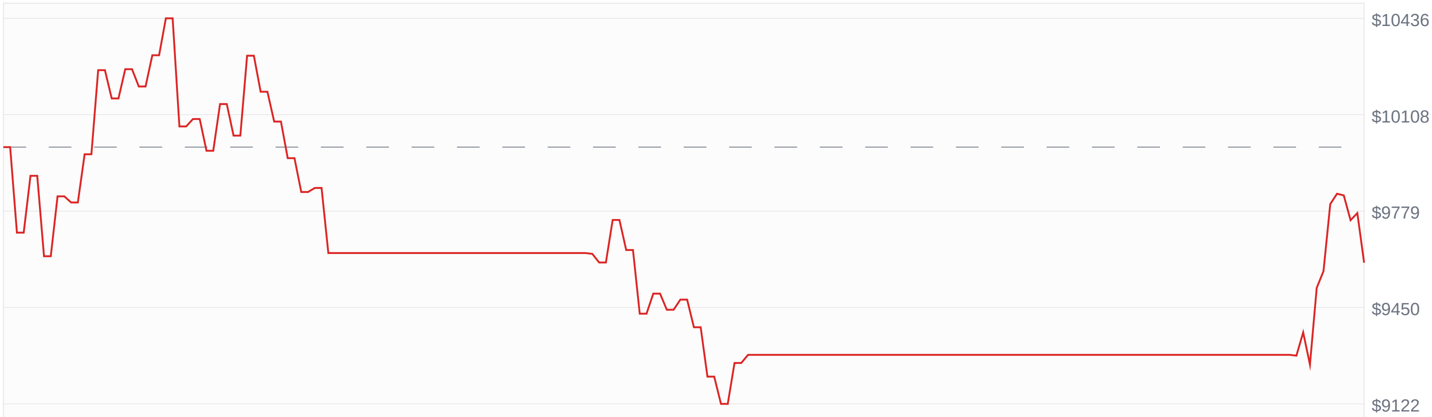
BACKTEST REPORT

Backtest #56280 · GC=F · EVO_EVOEVOEVOE_v811

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_v811 strategy on gold futures posted a -4% ROI with a -0.36 Sharpe, signaling a clear loss of capital. A 33% win rate across only three trades reveals insufficient statistical power to confirm any edge, leaving the results vulnerable to extreme noise. The 12.6% drawdown indicates excessive risk exposure per trade, likely due to poor position sizing or stop-loss placement in volatile conditions. Without further data, any perceived pattern is indistinguishable from random chance rather than a robust alpha source. The immediate next step is to increase the sample size by backtesting over a longer historical window to filter out this specific market anomaly.

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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