LATINOS TRADING

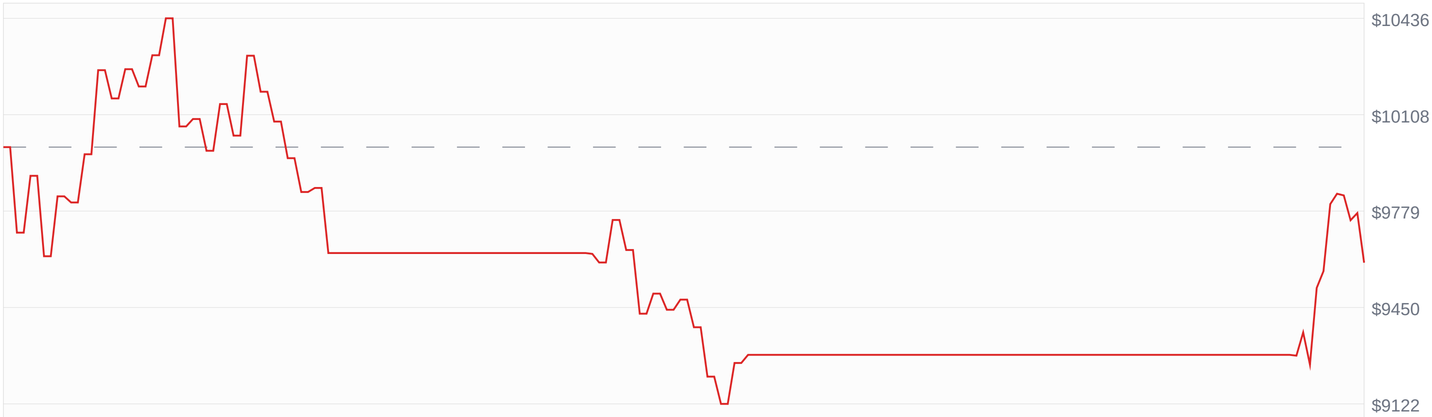
BACKTEST REPORT

Backtest #57458 · GC=F · EVO_EVOEVOEVOE_v2439

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_v2439 backtest on gold futures yielded a -4.00% return with a negative Sharpe of -0.36, indicating a clear failure to generate risk-adjusted alpha. With only three trades executed, the 33.3% win rate and 12.60% maximum drawdown lack statistical significance, rendering any performance conclusions unreliable at this sample size. The strategy likely suffered from overfitting to noise rather than capturing genuine market structure, as evidenced by the inability to sustain capital growth. Immediate next steps involve expanding the test period to gather sufficient trade data before adjusting parameters or redeploying capital.

ADDITIONAL METRICS

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