LATINOS TRADING

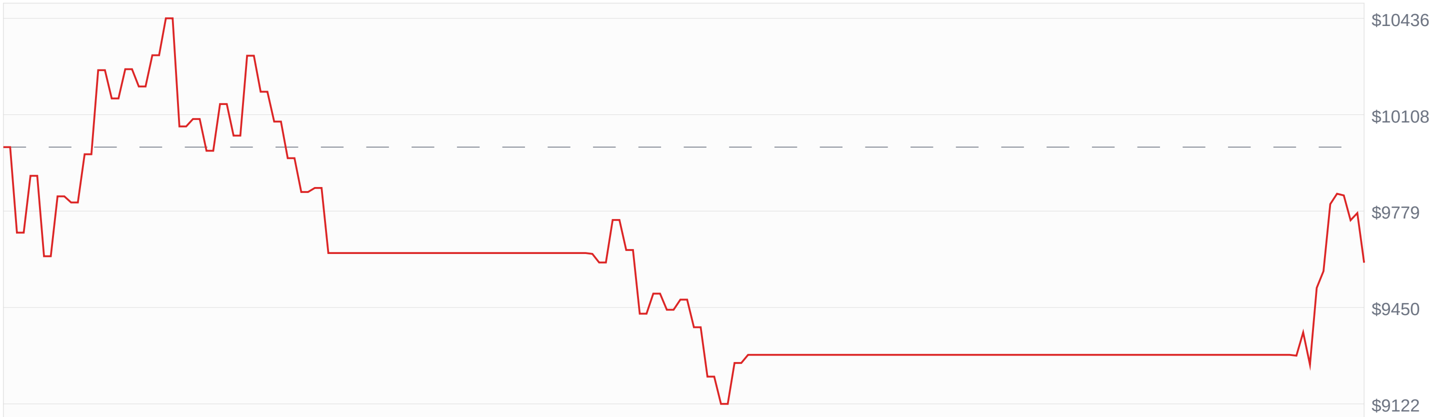
BACKTEST REPORT

Backtest #47057 · 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 produced a negative ROI of 4.00% with a 33.3% win rate, indicating a clear underperformance relative to a buy-and-hold baseline. The sample size of only three trades renders the Sharpe ratio of -0.36 and 12.60% maximum drawdown statistically insignificant and prone to high variance noise. Such a shallow data set prevents any reliable assessment of the strategy's robustness or true risk profile. We must execute a longer backtest with expanded parameter ranges to validate whether these losses stem from structural flaws or random sampling error.

ADDITIONAL METRICS

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