LATINOS TRADING

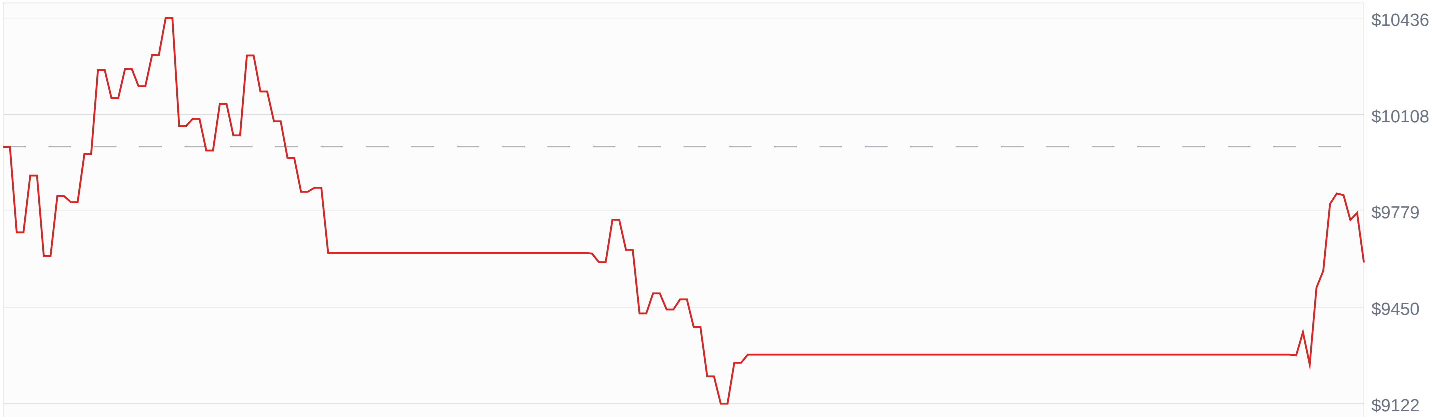
BACKTEST REPORT

Backtest #49426 · GC=F · EVO_EVOEVOEVOE_v1746

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_v1746 strategy on Gold futures generated a negative ROI of -4.00% with a Sharpe ratio of -0.36, indicating a statistically unreliable loss driven by a sample size of merely three trades. A win rate of 33.3% and a maximum drawdown of 12.60% suggest the current logic fails to capture meaningful alpha while exposing the account to significant volatility. With such limited trade history, any performance metric lacks statistical confidence and cannot be projected onto future market regimes. We must immediately restructure the entry conditions to filter out low-probability scenarios and validate the hypothesis with a larger dataset 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**