

LATINOS TRADING

BACKTEST REPORT



Backtest #50603 · GC=F · EVO_EVOEVOEVOE_v2074

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_v2074 strategy failed on gold futures, generating a negative ROI and a losing Sharpe ratio of -0.36, driven by a low win rate of 33.3% across only three trades. With such a limited sample size, any performance metric lacks statistical significance and could easily be noise rather than a structural flaw. The strategy failed to capture the underlying commodity trend, resulting in a maximum drawdown of 12.60% and a final capital loss of roughly 4%. We need to expand the backtest window to include more recent volatility regimes to validate whether the logic holds or requires parameter tuning.

ADDITIONAL METRICS

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