LATINOS TRADING

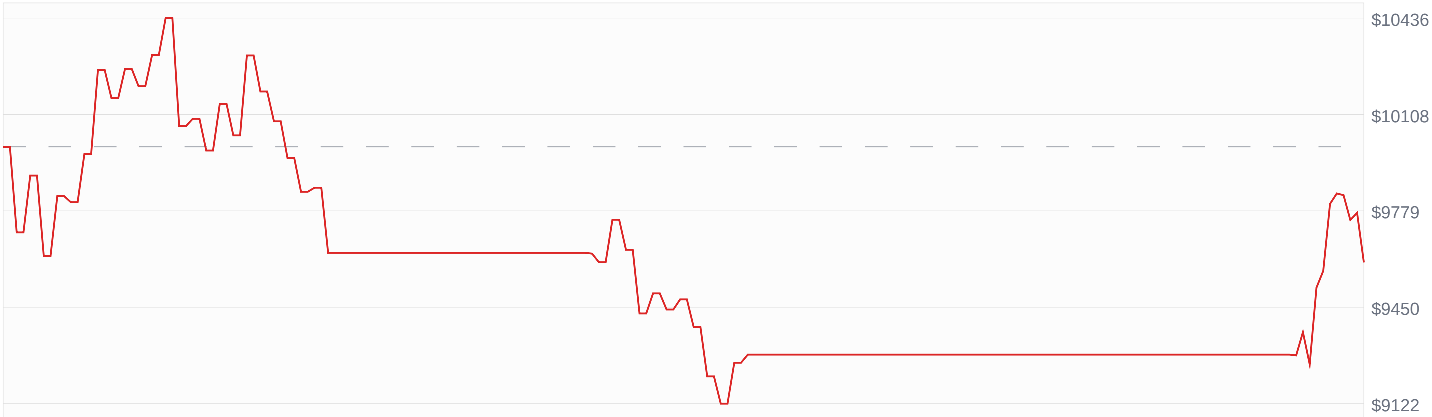
BACKTEST REPORT

Backtest #51974 · GC=F · EVO_EVOEVOEVOE_v735

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_v735 strategy on GC=F underperformed with negative returns and a poor Sharpe ratio, driven by a severe 33% win rate and a maximum drawdown of 12.60%. With only three trades executed, the statistical sample is insufficient to draw robust conclusions, rendering the performance metrics highly volatile and unreliable. The lack of positive expectancy indicates a flawed signal logic that failed to capture meaningful volatility trends in the gold futures market. We must expand the backtesting window or adjust entry parameters to generate a statistically significant dataset before considering live deployment. Next, run a comparative backtest on a wider dataset to validate whether these losses are specific to this period or

ADDITIONAL METRICS

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