LATINOS TRADING

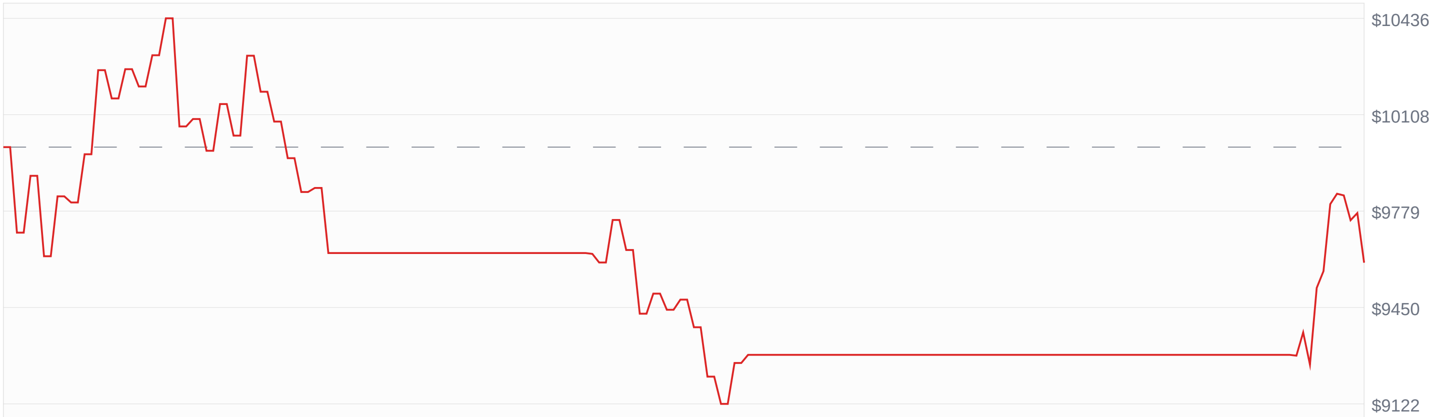
BACKTEST REPORT

Backtest #52654 · GC=F · EVO_EVOEVOEVOE_v1955

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 strategy on gold futures failed decisively, generating only three trades and a negative Sharpe ratio, which indicates a complete lack of risk-adjusted performance. A 33% win rate combined with a 12.6% drawdown suggests the entry logic is poorly calibrated to current volatility regimes. Statistical confidence is negligible given the extremely small sample size, making any extrapolation of future performance invalid. The primary issue appears to be overfitting or parameter mismatch for the current market structure. The immediate next step is to re-optimize the entry thresholds on a larger historical dataset to validate robustness before redeployment.

ADDITIONAL METRICS

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