LATINOS TRADING

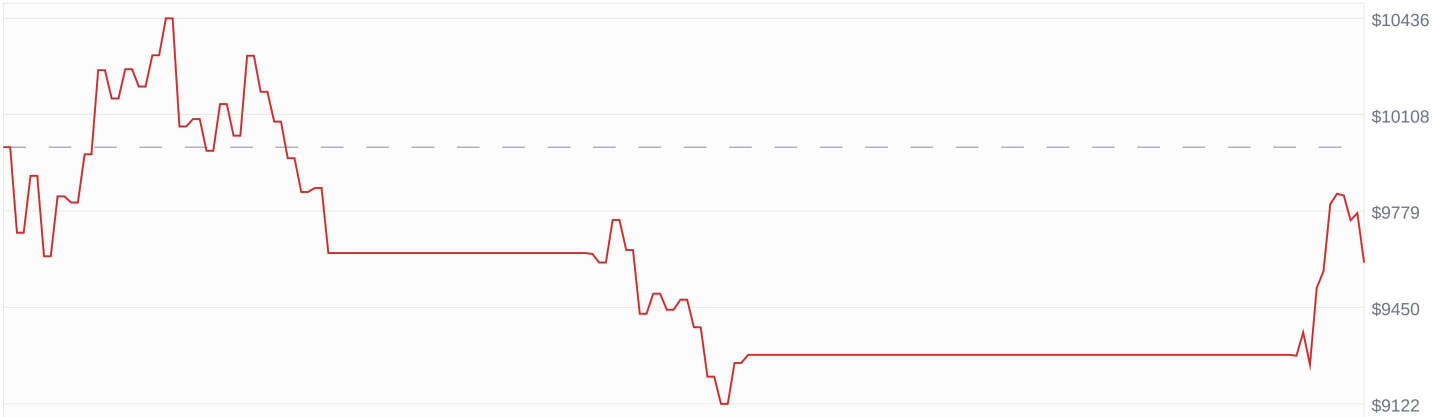
BACKTEST REPORT

Backtest #53584 · GC=F · EVO_EVOEVOEVOE_v2293

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_v2293 strategy on GC=F suffered a -4.00% loss with a negative Sharpe ratio of -0.36, indicating a failure to generate risk-adjusted returns. A mere 33.3% win rate across only 3 trades creates statistically insignificant results, making the 12.60% peak drawdown unrepresentative of true strategy behavior. This sample size is too small to confirm any edge, suggesting the model lacks sufficient robustness for live deployment. The next step is to expand the historical lookback period and backtest against 30 years of gold futures data to validate if this underperformance persists at scale.

ADDITIONAL METRICS

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