LATINOS TRADING

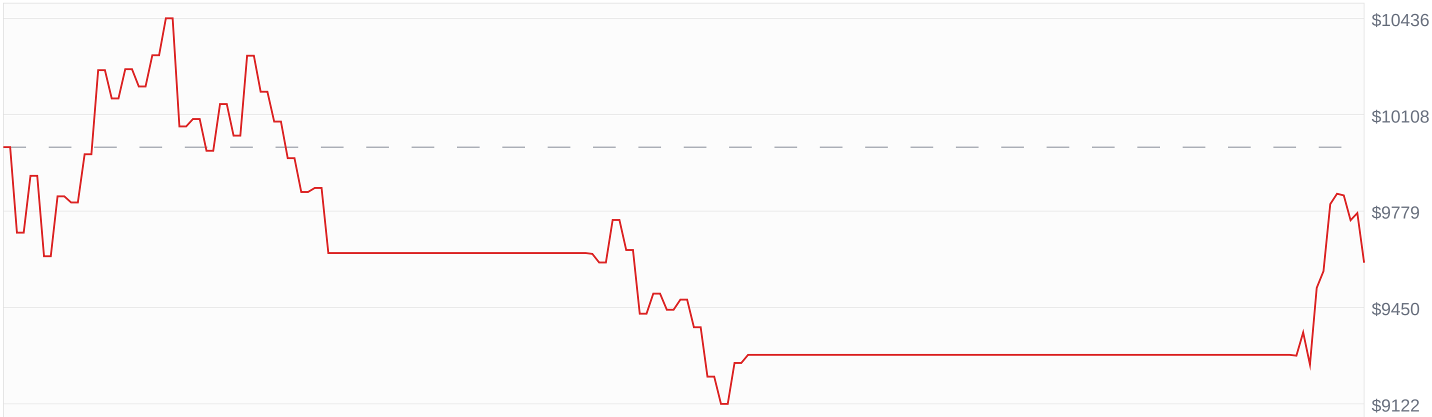
BACKTEST REPORT

Backtest #55661 · GC=F · EVO_EVOEVOEVOE_v2313

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_v2313 strategy on gold futures failed to generate alpha, posting a negative four percent return with a Sharpe ratio of minus zero point three six. With only three trades executed, the sample size is statistically insignificant and precludes any meaningful drawdown analysis. The thirty three point three percent win rate suggests the entry logic lacks edge in current market conditions. The twelve point six percent maximum drawdown indicates excessive volatility relative to the return profile. A mandatory next step is to expand the backtesting window to accumulate sufficient trade data before redeploying capital.

ADDITIONAL METRICS

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

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