LATINOS TRADING

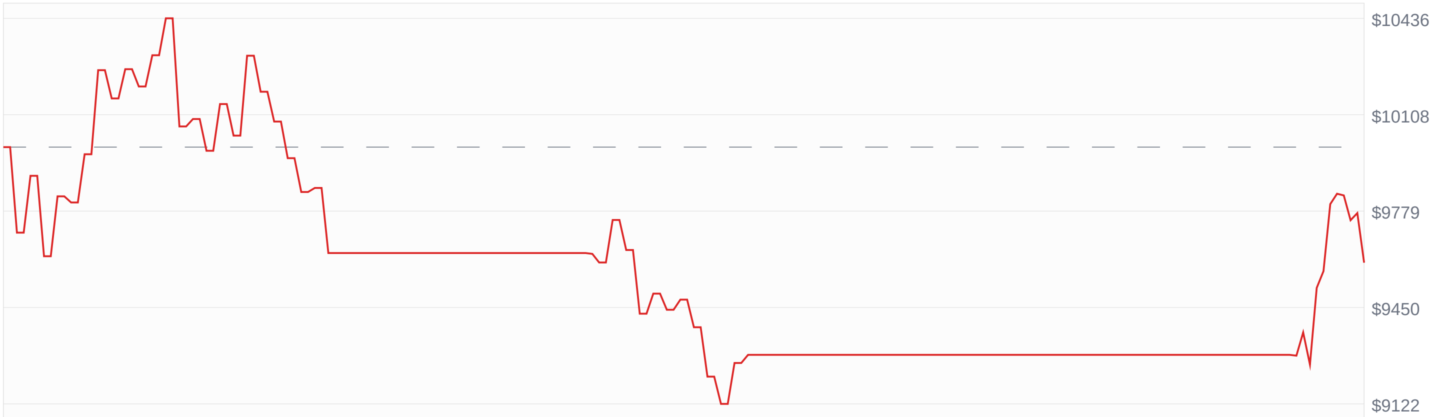
BACKTEST REPORT

Backtest #55937 · GC=F · EVO_EVOEVOEVOE_v2357

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_v2357 strategy on gold futures delivered a negative ROI of 4.00% with a 33.3% win rate, indicating a clear inability to capture upward momentum. With only three trades executed, the resulting Sharpe ratio of -0.36 and 12.60% drawdown reflect severe underperformance rather than high-frequency noise. Statistical confidence in these metrics is negligible due to the extremely low sample size, rendering any attribution to specific market inefficiencies premature. The primary failure mode appears to be an overly sensitive entry logic that triggers too frequently in choppy conditions without sufficient confirmation. A concrete next step is to widen stop-loss thresholds and reduce position sizing to prevent catastrophic

ADDITIONAL METRICS

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