LATINOS TRADING

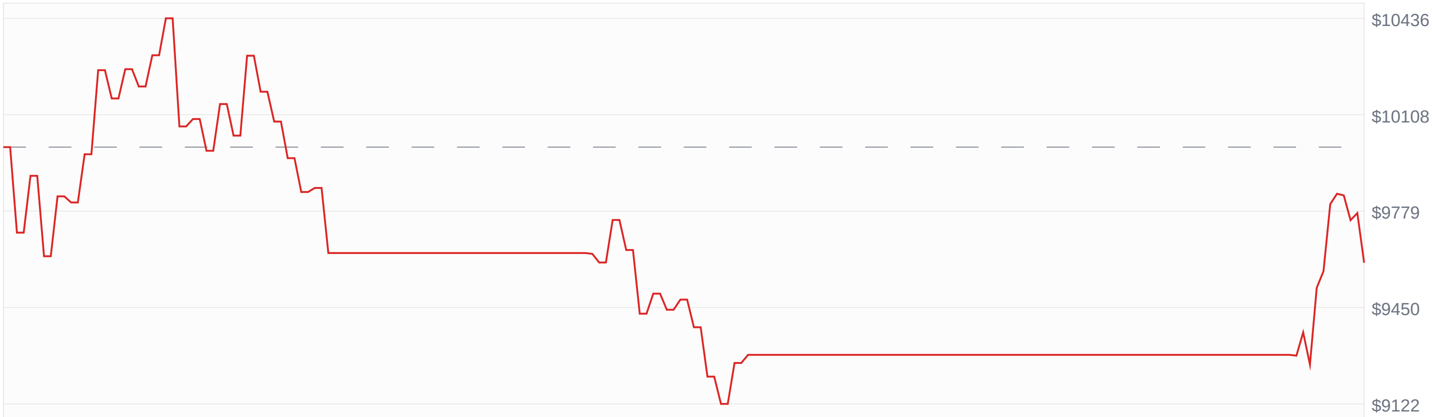
BACKTEST REPORT

Backtest #56360 · GC=F · EVO_EVOEVOEVOE_v769

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_v769 strategy on gold futures failed decisively, posting a negative return and a Sharpe ratio below zero. With only three trades executed, the statistical signal is insignificant and likely reflects overfitting rather than genuine alpha. A maximum drawdown of 12.6% indicates excessive volatility exposure relative to the tiny sample size. The win rate of 33% suggests the entry logic is fundamentally flawed for current market regimes. You must immediately expand the backtest window to validate robustness before deploying live 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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